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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			12.27271	70.66854	12.29755	70.54643			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.57259	71.36921	12.59843	71.24653			0.00	0	
ES33 On 06/05/2021 Bond Future			12.86865	68.36498	12.89548	68.24180			0.00	0	
ES33 On 05/08/2021 Bond Future			13.18183	69.11817	13.20984	68.99396			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.70698	69.61039	12.73122	69.48054			0.00	0	4,76
ES42 On 04/02/2021 Bond Future			12.98941	70.30051	13.01469	70.17008			0.00	0	
ES42 On 06/05/2021 Bond Future			13.27957	66.80129	13.30596	66.67027			0.00	0	
ES42 On 05/08/2021 Bond Future			13.57834	67.53766	13.60600	67.40549			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/11/2020 Bond Future			143.47833	143.47833	143.42480	143.42480			0.00	0	3,96
I2025 On 04/02/2021 Bond Future			143.42883	143.42883	143.37613	143.37613			0.00	0	
I2025 On 06/05/2021 Bond Future			145.01169	145.01169	144.96012	144.96012			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	Open Interest
I2025	On	05/08/2021	Bond Future			145.11288	145.11288	145.06136	145.06136			0.00	0	
Total I2025 Future												0.00	0	3,96
Total For I2025												0.00	0	3,96
I2029	On	05/11/2020	Bond Future			99.46911	99.46911	99.26545	99.26545			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.47994	100.47994	100.27515	100.27515			0.00	0	
I2029	On	06/05/2021	Bond Future			100.44990	100.44990	100.24404	100.24404			0.00	0	
I2029	On	05/08/2021	Bond Future			101.57963	101.57963	101.37195	101.37195			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.30350	93.30350	93.27795	93.27795			0.00	0	10,32
I2033	On	04/02/2021	Bond Future			94.25168	94.25168	94.22669	94.22669			0.00	0	
I2033	On	06/05/2021	Bond Future			94.07670	94.07670	94.05253	94.05253			0.00	0	
I2033	On	05/08/2021	Bond Future			95.13468	95.13468	95.11066	95.11066			0.00	0	
Total I2033 Future												0.00	0	10,32
Total For I2033												0.00	0	10,32
I2038	On	05/11/2020	Bond Future			105.31525	105.31525	104.75603	104.75603			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.68945	104.68945	104.12570	104.12570			0.00	0	
I2038	On	06/05/2021	Bond Future			105.84511	105.84511	105.27633	105.27633			0.00	0	
I2038	On	05/08/2021	Bond Future			105.31484	105.31484	104.74002	104.74002			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			93.15010	93.15010	93.02610	93.02610			0.00	0	16,34
I2046	On	04/02/2021	Bond Future			94.09660	94.09660	93.97218	93.97218			0.00	0	
I2046	On	06/05/2021	Bond Future			93.34575	93.34575	93.22115	93.22115			0.00	0	
I2046	On	05/08/2021	Bond Future			94.39572	94.39572	94.27009	94.27009			0.00	0	
Total I2046 Future												0.00	0	16,34
Total For I2046												0.00	0	16,34
I2050	On	05/11/2020	Bond Future			95.34848	95.34848	95.22195	95.22195			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			94.42852	94.42852	94.30153	94.30153			0.00	0	
I2050	On	06/05/2021	Bond Future			95.47075	95.47075	95.34360	95.34360			0.00	0	
I2050	On	05/08/2021	Bond Future			94.61772	94.61772	94.48962	94.48962			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.29906	119.61617	7.31538	119.52929		6.99	32,774,830.58	274	86,00
R186	On	04/02/2021	Bond Future			7.48464	115.52379	7.50169	115.43716		7.79	0.00	0	
R186	On	06/05/2021	Bond Future			7.66823	116.77160	7.68601	116.68549		7.05	0.00	0	
R186	On	05/08/2021	Bond Future			7.86802	112.77607	7.88680	112.68958		6.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												32,774,830.58	274	86,00
R186	On	05/11/2020	Bond Future	8.34	Put			26.89000	0.02689	16,500	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,319.96000	5.31996	5,396,450	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			9,786.15000	9.78615	9,872,970	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,579.38000	1.57938	1,578,380	7.12	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			6,838.67000	6.83867	6,923,060	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			5.00000	0.00500	2,510	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,887.63000	6.88763	6,972,140	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			4.72000	0.00472	2,350	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,950.08000	2.95008	2,989,830	7.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,789.70000	6.78970	6,873,960	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			5.30000	0.00530	2,680	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,475.80000	4.47580	4,381,130	6.65	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			32.47000	0.03247	24,680	6.65	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			602.27000	0.60227	514,390	7.12	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.08000	0.00008	0,020	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			112.14000	0.11214	80,500	7.55	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,683.52000	3.68352	3,738,760	7.55	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,062.00000	2.06200	1,947,200	6.88	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			368.38000	0.36838	340,460	6.88	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			200.70000	0.20070	153,570	7.41	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,011.69000	1.01169	843,960	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,270.14000	4.27014	4,186,830	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,037.09000	1.03709	867,150	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,740.73000	3.74073	3,641,570	8.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,245.32000	1.24532	1,059,530	8.05	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,306.43000	4.30643	4,224,120	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,024.43000	1.02443	855,490	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,342.62000	4.34262	4,261,520	8.19	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			57.07000	0.05707	33,980	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,813.99000	13.81399	13,877,330	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			56.09000	0.05609	33,320	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,854.05000	13.85405	13,917,720	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			55.12000	0.05512	32,680	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,773.92000	13.77392	13,836,940	7.63	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,574.37000	1.57437	1,295,920	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,917.89000	4.91789	4,726,890	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,561.60000	1.56160	1,284,110	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,854.89000	4.85489	4,661,970	6.59	0.00	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
R186	On	05/08/2021	Bond Future	8.61	Put			1,587.24000	1.58724	1,307,830	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,886.36000	4.88636	4,694,400	6.59	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												32,774,830.58	274	103,74
R197	On	05/11/2020	Bond Future			314.48193	314.48193	314.03923	314.03923			0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.83057	309.83057	309.38622	309.38622			0.00	0	
R197	On	06/05/2021	Bond Future			313.25012	313.25012	312.80462	312.80462			0.00	0	
R197	On	05/08/2021	Bond Future			308.77354	308.77354	308.32447	308.32447			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			210.52405	210.52405	210.03279	210.03279			0.00	0	7,90
R202	On	04/02/2021	Bond Future			208.49552	208.49552	208.00109	208.00109			0.00	0	
R202	On	06/05/2021	Bond Future			210.79639	210.79639	210.29908	210.29908			0.00	0	
R202	On	05/08/2021	Bond Future			208.91787	208.91787	208.41606	208.41606			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	05/11/2020	Bond Future			4.59434	108.33419	4.57135	108.38610		1.81	0.00	0	33,45
R2023	On	04/02/2021	Bond Future			4.67887	109.40826	4.65229	109.46170		1.79	0.00	0	
R2023	On	06/05/2021	Bond Future			4.72337	106.68207	4.69213	106.73739		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.77423	107.85681	4.73726	107.91324		1.62	0.00	0	
Total R2023 Future												0.00	0	33,45
R2023	On	05/11/2020	Bond Future	7.46	Call			6,279.36000	6.27936	6,227,450	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,300.28000	6.30028	6,248,370	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,258.45000	6.25845	6,206,540	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,314.70000	3.31470	3,257,320	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			8.97000	0.00897	5,030	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,333.69000	3.33369	3,276,420	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			8.66000	0.00866	4,830	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,295.71000	3.29571	3,238,220	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			9.29000	0.00929	5,240	2.28	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,941.26000	4.94126	4,885,430	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.40000	0.00140	0,890	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,957.85000	4.95785	4,902,030	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.36000	0.00136	0,860	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,924.68000	4.92468	4,868,830	2.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	06/05/2021	Bond Future	7.56	Put			1.45000	0.00145	0,920	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			322.52000	0.32252	338,180	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,188.24000	1.18824	1,147,300	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			318.60000	0.31860	334,090	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,165.92000	1.16592	1,125,310	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			326.49000	0.32649	342,310	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,177.06000	1.17706	1,136,290	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	33,45
R2030	On	05/11/2020	Bond Future			9.62632	92.39807	9.61340	92.47089		12.43	0.00	0	92,18
R2030	On	04/02/2021	Bond Future			9.85487	89.31029	9.84122	89.38462		13.93	0.00	0	
R2030	On	06/05/2021	Bond Future			10.08480	90.27559	10.07030	90.35193		12.82	0.00	0	
R2030	On	05/08/2021	Bond Future			10.33471	87.26458	10.31943	87.34218		11.31	0.00	0	
Total R2030 Future												0.00	0	92,18
R2030	On	05/11/2020	Bond Future	9.39	Call			840.81000	0.84081	728,440	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,112.06000	2.11206	2,072,510	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			861.98000	0.86198	748,580	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			2,075.83000	2.07583	2,035,250	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			819.98000	0.81998	708,660	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,148.68000	2.14868	2,110,180	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			1,536.00000	1.53600	1,403,630	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			1,273.73000	1.27373	1,214,180	12.59	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,359.50000	1.35950	1,230,010	12.53	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,435.10000	1.43510	1,378,430	12.53	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,067.92000	1.06792	946,250	12.42	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,767.25000	1.76725	1,718,400	12.42	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,505.78000	1.50578	1,373,790	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,299.71000	1.29971	1,240,540	12.58	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			2,715.79000	2.71579	2,584,560	13.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			624.50000	0.62450	566,090	13.05	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			7,460.08000	7.46008	7,525,450	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			16.78000	0.01678	9,330	11.69	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			4,537.11000	4.53711	4,566,850	11.82	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			155.23000	0.15523	112,150	11.82	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			2,212.71000	2.21271	2,078,100	12.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			836.08000	0.83608	774,290	12.85	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			9,090.03000	9.09003	9,160,630	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			4.15000	0.00415	1,930	11.69	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,591.12000	4.59112	4,622,040	11.81	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 05/11/2020 Bond Future	8.85	Call			149.24000	0.14924	107,340	11.81	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			1,388.04000	1.38804	1,258,040	12.54	0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			1,407.21000	1.40721	1,350,030	12.54	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			5,256.85000	5.25685	5,300,570	11.73	0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			91.09000	0.09109	61,990	11.73	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			2,743.75000	2.74375	2,723,130	12.19	0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			547.64000	0.54764	454,200	12.19	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			4,856.92000	4.85692	4,749,230	13.81	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			191.28000	0.19128	156,410	13.81	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			7,583.57000	7.58357	7,649,550	11.69	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.34	Call			15.17000	0.01517	8,330	11.69	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Put			3,610.35000	3.61035	3,616,230	11.97	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			300.11000	0.30011	233,170	11.97	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			3,004.08000	3.00408	2,875,440	13.16	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			531.09000	0.53109	475,270	13.16	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			6,426.17000	6.42617	6,484,400	11.70	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			37.94000	0.03794	23,350	11.70	0.00	0	9,40
R2030 On 05/11/2020 Bond Future	9.03	Put			3,659.27000	3.65927	3,666,570	11.96	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			289.91000	0.28991	224,390	11.96	0.00	0	9,40
R2030 On 05/11/2020 Bond Future	10.37	Call			4,385.59000	4.38559	4,272,430	13.65	0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			248.04000	0.24804	207,700	13.65	0.00	0	2,00
R2030 On 04/02/2021 Bond Future	9.20	Put			5,195.47000	5.19547	5,019,630	13.53	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,610.62000	1.61062	1,360,450	13.53	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,975.27000	9.97527	9,925,530	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			418.11000	0.41811	294,040	13.26	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			9,046.61000	9.04661	8,975,070	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			539.02000	0.53902	393,150	13.26	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,509.69000	5.50969	5,341,620	13.48	0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,464.54000	1.46454	1,222,140	13.48	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			9,100.14000	9.10014	9,029,910	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			531.21000	0.53121	386,650	13.26	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,615.74000	6.61574	6,478,780	13.32	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,054.02000	1.05402	842,730	13.32	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,200.43000	4.20043	3,924,350	14.37	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,273.18000	2.27318	2,071,430	14.37	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,536.46000	1.53646	1,290,080	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,351.09000	5.35109	5,179,040	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,554.83000	1.55483	1,307,400	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,311.95000	5.31195	5,138,850	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,518.22000	1.51822	1,272,910	13.50	0.00	0	

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	9.15	Put		5.39041000	5.39041	5,219,430	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,846.96000	1.84696	1,604,120	12.32	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,477.90000	6.47790	6,311,400	12.32	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,503.21000	12.50321	12,460,700	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		478.48000	0.47848	359,630	12.20	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,679.43000	3.67943	3,404,250	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,088.94000	1.08894	949,910	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,078.86000	1.07886	940,440	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,118.75000	9.11875	8,902,760	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,099.11000	1.09911	959,460	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,823.88000	5.82388	5,561,280	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,386.06000	2.38606	2,199,800	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,155.06000	9.15506	8,939,690	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,839.23000	3.83923	3,640,390	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,750.95000	6.75095	6,590,440	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,724.89000	1.72489	1,488,040	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,366.57000	3.36657	3,092,850	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		4,162.97000	4.16297	3,965,590	12.77	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,191.42000	9.19142	8,976,660	13.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		6,637.67000	6.63767	6,287,280	10.72	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,070.73000	2.07073	1,642,740	10.72	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		9,648.57000	9.64857	9,306,920	12.26	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		1,181.54000	1.18154	917,490	12.26	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		8,655.24000	8.65524	8,375,520	10.57	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,321.47000	1.32147	964,150	10.57	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,296.23000	4.29623	3,825,330	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,787.14000	3.78714	3,393,840	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,323.22000	4.32322	3,852,400	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,763.72000	3.76372	3,370,500	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,269.00000	4.26900	3,798,040	11.41	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,810.36000	3.81036	3,417,000	11.41	0.00	0	
Total R2030 Option											0.00	0	112,80
Total For R2030											0.00	0	204,95
R2032	On	05/11/2020	Bond Future			10.66171	85.22143	10.66967	85.17540	15.28	0.00	0	121,08
R2032	On	04/02/2021	Bond Future			10.90837	86.06631	10.91652	86.02070	16.38	0.00	0	
R2032	On	06/05/2021	Bond Future			11.15482	82.85072	11.16314	82.80563	15.87	0.00	0	
R2032	On	05/08/2021	Bond Future			11.41464	83.76347	11.42326	83.71827	13.29	0.00	0	
Total R2032 Future											0.00	0	121,08
R2032	On	05/11/2020	Bond Future	9.76	Call		127.41000	0.12741	95,450	14.30	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/11/2020 Bond Future	9.11	Put			9,728.20000	9.72820	9,678,960	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			7.48000	0.00748	4,270	14.30		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			6,516.36000	6.51636	6,450,240	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			71.42000	0.07142	51,330	14.30		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			2,696.19000	2.69619	2,596,610	15.59		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Put			10,874.02000	10.87402	10,826,510	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			3.05000	0.00305	1,570	14.30		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			7,576.10000	7.57610	7,518,770	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			35.04000	0.03504	23,740	14.30		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			3,056.10000	3.05610	2,965,650	15.75		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			5,678.13000	5.67813	5,601,250	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.76	Put			5,619.93000	5.61993	5,541,940	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			132.44000	0.13244	99,370	14.31		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			5,561.96000	5.56196	5,482,860	14.31		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			122.54000	0.12254	91,690	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			729.60000	0.72960	593,120	15.75		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			872.28000	0.87228	726,670	15.59		0.00	0	3,00
R2032 On 04/02/2021 Bond Future	10.82	Put			3,785.50000	3.78550	3,457,690	16.23		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			890.27000	0.89027	716,730	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			8,602.06000	8.60206	8,382,910	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			901.35000	0.90135	726,730	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			8,550.00000	8.55000	8,329,770	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			879.30000	0.87930	706,830	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			13,444.58000	13.44458	13,313,410	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			277.82000	0.27782	192,260	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			10,408.71000	10.40871	10,225,790	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			579.34000	0.57934	442,030	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,243.02000	3.24302	2,960,820	16.23		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			8,654.29000	8.65429	8,436,210	15.50		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,376.13000	2.37613	2,116,000	16.96		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			7,324.31000	7.32431	7,113,650	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			2,358.61000	2.35861	2,102,860	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			7,260.00000	7.26000	7,040,790	16.95		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,393.76000	2.39376	2,129,460	16.95		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			8,826.50000	8.82650	8,691,090	17.20		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,669.50000	1.66950	1,489,000	17.20		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			6,954.29000	6.95429	6,657,690	15.12		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,264.18000	2.26418	2,012,670	15.12		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			7,292.13000	7.29213	7,077,090	16.96		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			4,418.19000	4.41819	3,896,560	13.19		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/08/2021	Bond Future	11.37	Put		4.69805000	4.69805	4,131,220	13.19	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4.36500000	4.36500	3,843,010	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		4.75029000	4.75029	4,183,100	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4.39171000	4.39171	3,869,590	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		4.72426000	4.72426	4,156,940	13.18	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											0.00	0	136,96
R2035	On	05/11/2020	Bond Future			11.44638	83.81805	11.45990	83.73677	17.21	19,026,697.35	227	102,02
R2035	On	04/02/2021	Bond Future			11.70873	84.64901	11.72271	84.56777	18.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.96219	81.08862	11.97660	81.00750	17.93	0.00	0	
R2035	On	05/08/2021	Bond Future			12.23310	81.98185	12.24810	81.90021	14.87	0.00	0	
Total R2035 Future											19,026,697.35	227	102,02
R2035	On	05/11/2020	Bond Future	10.32	Call		72.90000	0.07290	52,040	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		7,367.96000	7.36796	7,265,820	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		75.83000	0.07583	54,250	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		7,302.81000	7.30281	7,199,950	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		78.85000	0.07885	56,550	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		7,237.83000	7.23783	7,134,250	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		11,365.30000	11.36530	11,140,130	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		5,838.09000	5.83809	5,461,310	17.70	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.05	Call		654.64000	0.65464	509,630	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		11,304.14000	11.30414	11,077,890	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		663.28000	0.66328	517,190	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		11,243.15000	11.24315	11,015,820	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		646.09000	0.64609	502,160	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		735.60000	0.73560	580,840	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		10,761.17000	10.76117	10,525,170	17.26	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call		2,345.92000	2.34592	2,050,380	17.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,171.21000	1.17121	998,860	16.93	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call		5,958.62000	5.95862	5,662,130	18.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,608.31000	4.60831	4,242,300	17.95	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Call		5,925.60000	5.92560	5,628,790	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,954.39000	1.95439	1,730,290	16.93	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,011.30000	3.01130	2,721,160	17.26	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		6,836.04000	6.83604	6,464,780	17.26	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		11,902.07000	11.90207	11,648,600	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		8,940.36000	8.94036	8,635,140	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,812.01000	3.81201	3,434,080	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		3,791.03000	3.79103	3,413,420	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	06/05/2021	Bond Future	12.35	Call		5.892.40000	5.89240	5,595,760	18.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,832.86000	3.83286	3,455,100	18.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		4,851.87000	4.85187	4,566,980	17.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		3,569.62000	3.56962	3,279,390	17.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		6,024.14000	6.02414	5,652,790	17.50	0.00	0	1,6t
R2035	On	06/05/2021	Bond Future	12.77	Call		7,331.04000	7.33104	7,055,100	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		3,049.25000	3.04925	2,692,190	19.01	0.00	0	1,6t
R2035	On	05/08/2021	Bond Future	5.29	Call		0.52000	0.00052	0,050	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		56,424.29000	56.42429	56,342,180	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.53000	0.00053	0,050	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		56,307.59000	56.30759	56,225,470	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.55000	0.00055	0,060	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		56,191.03000	56.19103	56,108,900	13.92	0.00	0	
Total R2035 Option											0.00	0	8,6t
Total For R2035											19,026,697.35	227	110,6t
R2037	On	05/11/2020	Bond Future			11.74481	79.03599	11.76832	78.89837	18.35	395,179.95	5	139,2t
R2037	On	04/02/2021	Bond Future			12.00108	75.56544	12.02550	75.42722	20.73	0.00	0	
R2037	On	06/05/2021	Bond Future			12.25774	76.38262	12.28306	76.24386	19.12	0.00	0	
R2037	On	05/08/2021	Bond Future			12.53431	72.96842	12.56074	72.82854	16.88	0.00	0	
Total R2037 Future											395,179.95	5	139,2t
R2037	On	05/11/2020	Bond Future	10.18	Call		13.15000	0.01315	8,520	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		10,237.73000	10.23773	10,095,480	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		13.77000	0.01377	8,960	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		10,167.64000	10.16764	10,025,210	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		12.57000	0.01257	8,100	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		10,307.95000	10.30795	10,165,860	17.15	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		4,065.60000	4.06560	3,668,910	20.70	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,750.89000	3.75089	3,492,420	20.70	0.00	0	3t
R2037	On	04/02/2021	Bond Future	11.90	Call		3,555.58000	3.55558	3,295,980	20.63	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,270.15000	4.27015	3,872,330	20.63	0.00	0	2t
R2037	On	04/02/2021	Bond Future	10.48	Put		10,413.85000	10.41385	10,124,570	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		832.91000	0.83291	681,850	19.58	0.00	0	2t
R2037	On	04/02/2021	Bond Future	13.73	Call		9,755.16000	9.75516	9,705,590	22.62	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,006.83000	1.00683	819,040	22.62	0.00	0	3t
R2037	On	04/02/2021	Bond Future	10.85	Call		1,285.47000	1.28547	1,088,280	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		8,410.15000	8.41015	8,074,740	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		709.95000	0.70995	570,810	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		11,180.13000	11.18013	10,902,770	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		15,775.32000	15.77532	15,560,680	19.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2037	On	04/02/2021	Bond Future	9.65	Call		268.70000	0.26870	192,280	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		649.76000	0.64976	517,140	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		11,604.57000	11.60457	11,333,730	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		658.11000	0.65811	524,550	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		11,543.44000	11.54344	11,271,660	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		641.49000	0.64149	509,810	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		11,665.87000	11.66587	11,395,970	19.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,149.03000	5.14903	4,896,050	19.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		4,405.55000	4.40555	4,013,810	19.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,179.08000	5.17908	4,925,430	19.31	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		4,381.77000	4.38177	3,989,360	19.31	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,209.19000	5.20919	4,955,110	19.32	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		4,358.10000	4.35810	3,965,260	19.32	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,279.53000	4.27953	3,746,900	16.64	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,896.15000	5.89615	5,223,640	16.64	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,304.65000	4.30465	3,772,420	16.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,866.62000	5.86662	5,194,510	16.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,330.11000	4.33011	3,798,010	16.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,837.50000	5.83750	5,165,520	16.66	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											395,179.95	5	140,56
R2040	On	05/11/2020	Bond Future			11.84851	81.05166	11.87189	80.90717	18.84	0.00	0	72,96
R2040	On	04/02/2021	Bond Future			12.10065	77.35086	12.12497	77.20568	21.23	0.00	0	
R2040	On	06/05/2021	Bond Future			12.35289	78.18739	12.37813	78.04166	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future			12.62469	74.54278	12.65107	74.39586	17.13	0.00	0	
Total R2040 Future											0.00	0	72,96
R2040	On	05/11/2020	Bond Future	10.31	Call		14.27000	0.01427	8,740	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		10,707.29000	10.70729	10,557,270	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		14.94000	0.01494	9,200	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		10,632.21000	10.63221	10,481,980	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		13.63000	0.01363	8,300	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		3.04000	0.00304	1,540	17.43	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		899.90000	0.89990	824,190	18.46	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		3,250.83000	3.25083	3,030,630	18.46	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		9.79000	0.00979	5,730	17.43	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		1,369.19000	1.36919	1,295,450	18.76	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,441.74000	2.44174	2,223,510	18.76	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		17,182.49000	17.18249	17,037,900	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.15000	0.00015	0,050	17.43	0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 05/11/2020 Bond Future	10.00	Put			13,095.66000	13.09566	12,949,670	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			10,782.50000	10.78250	10,632,680	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			5,910.15000	5.91015	5,724,560	17.52		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			213.33000	0.21333	172,230	17.52		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			15,267.02000	15.26702	15,122,150	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			0.65000	0.00065	0,270	17.43		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			11,312.48000	11.31248	11,163,930	17.43		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			18,900.24000	18.90024	18,702,620	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			161.46000	0.16146	109,020	19.81		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			13,246.65000	13.24665	12,985,720	19.81		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Call			522.86000	0.52286	407,110	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Call			2,535.79000	2.53579	2,249,470	20.26		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			12,167.64000	12.16764	11,891,230	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			5,320.60000	5.32060	4,892,320	20.54		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			659.11000	0.65911	526,910	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			12,101.78000	12.10178	11,824,400	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			667.90000	0.66790	534,730	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			12,036.11000	12.03611	11,757,760	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			650.41000	0.65041	519,180	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			5,963.77000	5.96377	5,532,270	20.26		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			18,253.04000	18.25304	18,049,850	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			185.35000	0.18535	127,340	19.81		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			14,444.07000	14.44407	14,199,240	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			409.69000	0.40969	310,040	19.81		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			2,968.73000	2.96873	2,685,630	20.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,112.33000	5.11233	4,838,920	19.53		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			4,814.30000	4.81430	4,395,160	19.53		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,142.32000	5.14232	4,869,360	19.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			4,787.05000	4.78705	4,368,360	19.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,082.65000	5.08265	4,808,790	19.52		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			4,841.92000	4.84192	4,422,330	19.52		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			12,034.68000	12.03468	11,805,090	18.57		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			1,514.25000	1.51425	1,137,740	18.57		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.47	Call			4,719.64000	4.71964	4,156,810	16.85		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			5,737.85000	5.73785	5,028,100	16.85		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			11,578.45000	11.57845	11,006,030	16.04		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			5,678.94000	5.67894	4,970,600	16.87		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,719.36000	1.71936	1,293,860	16.04		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			9,080.16000	9.08016	8,433,260	16.04		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,517.09000	2.51709	2,017,110	16.04		0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/08/2021	Bond Future	12.48	Call		4,747.09000	4.74709	4,184,820	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		5,708.47000	5.70847	4,999,280	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		4,774.32000	4.77432	4,212,900	16.87	0.00	0	
Total R2040 Option											0.00	0	21,36
Total For R2040											0.00	0	94,32
R2044	On	05/11/2020	Bond Future			11.88599	77.81665	11.89896	77.73672	19.62	77,816.65	1	47,15
R2044	On	04/02/2021	Bond Future			12.13000	74.20884	12.14344	74.12891	22.10	0.00	0	
R2044	On	06/05/2021	Bond Future			12.37388	75.01148	12.38778	74.93158	20.37	0.00	0	
R2044	On	05/08/2021	Bond Future			12.63659	71.45706	12.65110	71.37668	17.81	0.00	0	
Total R2044 Future											77,816.65	1	47,15
R2044	On	05/11/2020	Bond Future	10.35	Call		14.85000	0.01485	8,610	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		10,701.19000	10.70119	10,615,020	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		15.55000	0.01555	9,070	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		10,624.81000	10.62481	10,538,400	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		14.17000	0.01417	8,170	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		10,777.71000	10.77771	10,691,780	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		242.15000	0.24215	183,350	18.18	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,730.05000	5.73005	5,591,320	18.18	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put		13,137.45000	13.13745	13,055,890	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		3.11000	0.00311	1,480	18.16	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put		19,105.31000	19.10531	19,025,350	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.04000	0.00004	0,010	18.16	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		346.72000	0.34672	265,900	18.22	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		5,076.67000	5.07667	4,915,920	18.22	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		719.27000	0.71927	591,520	18.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		3,705.08000	3.70508	3,497,400	18.56	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		15,785.15000	15.78515	15,704,920	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		0.48000	0.00048	0,180	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		13,705.26000	13.70526	13,624,170	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		2.12000	0.00212	0,960	18.16	0.00	0	3
R2044	On	05/11/2020	Bond Future	8.87	Put		23,492.49000	23.49249	23,412,560	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.00000	0.00000	0,000	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		13,299.03000	13.29903	13,217,620	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		2.79000	0.00279	1,310	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put		19,556.89000	19.55689	19,476,950	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.02000	0.00002	0,010	18.16	0.00	0	3
R2044	On	05/11/2020	Bond Future	9.96	Put		13,786.89000	13.78689	13,705,860	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		2.00000	0.00200	0,900	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		632.68000	0.63268	512,550	18.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	11.38	Put		3,948.83000	3.94883	3,748,770	18.47	0.00	0	30
R2044	On	04/02/2021	Bond Future	10.04	Put		14,963.30000	14.96330	14,783,220	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		374.98000	0.37498	274,830	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,098.75000	1.09875	913,370	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		9,606.81000	9.60681	9,341,500	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		540.84000	0.54084	414,430	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		13,150.83000	13.15083	12,944,490	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		17,944.63000	17.94463	17,799,420	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		202.82000	0.20282	137,540	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		596.18000	0.59618	462,160	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,665.36000	12.66536	12,451,410	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		604.43000	0.60443	469,320	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		12,596.81000	12.59681	12,381,770	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		588.02000	0.58802	455,090	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,734.11000	12.73411	12,521,250	20.63	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,081.89000	5.08189	4,765,570	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,840.15000	4.84015	4,443,930	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,111.50000	5.11150	4,795,520	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,812.71000	4.81271	4,416,830	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,141.19000	5.14119	4,825,540	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,785.43000	4.78543	4,389,880	20.32	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,043.08000	5.04308	4,450,160	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		5,382.63000	5.38263	4,709,330	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,071.00000	5.07100	4,478,400	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		5,354.78000	5.35478	4,681,800	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,098.97000	5.09897	4,506,720	17.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		5,327.06000	5.32706	4,654,430	17.66	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											77,816.65	1	59,54
R2048	On	05/11/2020	Bond Future			11.85030	76.65257	11.87336	76.50857	20.08	0.00	0	112,43
R2048	On	04/02/2021	Bond Future			12.09312	77.41255	12.11717	77.26782	21.32	0.00	0	
R2048	On	06/05/2021	Bond Future			12.32726	73.83709	12.35226	73.69175	20.81	0.00	0	
R2048	On	05/08/2021	Bond Future			12.57706	74.65051	12.60322	74.50393	17.10	0.00	0	
Total R2048 Future											0.00	0	112,43
R2048	On	05/11/2020	Bond Future	10.03	Call		3.01000	0.00301	1,490	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		13,305.31000	13.30531	13,159,790	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		3.18000	0.00318	1,590	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		2.55000	0.00255	1,230	18.55	0.00	0	93
R2048	On	05/11/2020	Bond Future	10.04	Put		13,222.27000	13.22227	13,076,680	18.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/11/2020	Bond Future	10.02	Call		2.85000	0.00285	1,400	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		13,388.51000	13.38851	13,243,060	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		6,034.19000	6.03419	5,847,040	18.64	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		209.94000	0.20994	166,790	18.64	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		13,555.32000	13.55532	13,410,000	18.55	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		690.06000	0.69006	552,650	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,938.51000	11.93851	11,656,370	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		699.53000	0.69953	561,100	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,870.59000	11.87059	11,587,430	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		680.68000	0.68068	544,290	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,006.65000	12.00665	11,725,530	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		10,120.92000	10.12092	9,811,100	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		993.50000	0.99350	828,410	19.85	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		6,272.03000	6.27203	5,902,440	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		2,387.42000	2.38742	2,162,560	20.63	0.00	0	2,58
R2048	On	06/05/2021	Bond Future	12.34	Put		5,088.33000	5.08833	4,640,650	20.92	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,047.67000	5.04767	4,744,860	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5,060.79000	5.06079	4,612,640	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,078.28000	5.07828	4,775,010	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5,033.40000	5.03340	4,584,790	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,017.12000	5.01712	4,714,780	20.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,021.41000	5.02141	4,455,370	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5,546.28000	5.54628	4,833,660	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,050.40000	5.05040	4,483,960	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5,518.63000	5.51863	4,805,610	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		4,992.47000	4.99247	4,426,840	17.10	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5,574.07000	5.57407	4,861,860	17.10	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											0.00	0	119,58
R208	On	05/11/2020	Bond Future			3.49062	101.99961	3.48453	102.00197	0.18	0.00	0	7,58
Total R208 Future											0.00	0	7,58
R208	On	05/11/2020	Bond Future	4.78	Call		501.20000	0.50120	498,840	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		505.05000	0.50505	502,690	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		497.35000	0.49735	494,990	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.27	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	7,58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/11/2020			11.24980	64.49477	11.27224	64.37768		19.66	6,449,477.00	100	27,54
R209	On	04/02/2021			11.47328	65.13420	11.49649	65.01654		21.15	0.00	0	
R209	On	06/05/2021			11.69532	62.69737	11.71928	62.57929		20.33	0.00	0	2,50
R209	On	05/08/2021			11.92710	63.38813	11.95197	63.26904		17.42	0.00	0	
Total R209 Future											6,449,477.00	100	30,04
R209	On	05/11/2020	10.01	Call			42.71000	0.04271	34,960	18.74	0.00	0	
R209	On	05/11/2020	10.01	Put			7,149.78000	7.14978	7,024,940	18.74	0.00	0	
R209	On	05/11/2020	10.02	Call			44.45000	0.04445	36,450	18.74	0.00	0	
R209	On	05/11/2020	10.02	Put			7,090.80000	7.09080	6,965,710	18.74	0.00	0	
R209	On	05/11/2020	10.00	Call			41.03000	0.04103	33,520	18.74	0.00	0	
R209	On	05/11/2020	10.00	Put			7,208.89000	7.20889	7,084,290	18.74	0.00	0	
R209	On	04/02/2021	10.10	Put			8,586.36000	8.58636	8,328,090	20.43	0.00	0	
R209	On	04/02/2021	10.11	Call			903.04000	0.90304	761,720	20.43	0.00	0	
R209	On	04/02/2021	10.11	Put			8,536.83000	8.53683	8,277,850	20.43	0.00	0	
R209	On	04/02/2021	10.12	Call			913.42000	0.91342	771,380	20.43	0.00	0	
R209	On	04/02/2021	10.12	Put			8,487.46000	8.48746	8,227,760	20.43	0.00	0	
R209	On	04/02/2021	10.10	Call			892.75000	0.89275	752,140	20.43	0.00	0	
R209	On	06/05/2021	12.22	Put			3,141.78000	3.14178	2,770,190	20.94	0.00	0	
R209	On	06/05/2021	12.25	Put			3,090.41000	3.09041	2,719,420	20.99	0.00	0	6,00
R209	On	06/05/2021	10.25	Put			9,278.09000	9.27809	8,984,020	19.51	0.00	0	
R209	On	06/05/2021	10.25	Call			1,384.28000	1.38428	1,208,290	19.51	0.00	0	4,75
R209	On	06/05/2021	11.25	Call			3,070.24000	3.07024	2,821,700	19.88	0.00	0	
R209	On	06/05/2021	11.25	Put			5,444.30000	5.44430	5,077,680	19.88	0.00	0	6,00
R209	On	06/05/2021	12.25	Call			5,623.25000	5.62325	5,370,340	20.99	0.00	0	
R209	On	06/05/2021	12.23	Call			5,564.81000	5.56481	5,311,440	20.96	0.00	0	
R209	On	06/05/2021	12.23	Put			3,124.62000	3.12462	2,753,170	20.96	0.00	0	
R209	On	06/05/2021	12.24	Call			5,594.11000	5.59411	5,340,870	20.97	0.00	0	
R209	On	06/05/2021	12.24	Put			3,107.56000	3.10756	2,736,240	20.97	0.00	0	
R209	On	06/05/2021	12.22	Call			5,535.57000	5.53557	5,282,060	20.94	0.00	0	
R209	On	05/08/2021	11.80	Call			4,089.97000	4.08997	3,674,850	17.21	0.00	0	
R209	On	05/08/2021	11.80	Put			4,823.00000	4.82300	4,288,790	17.21	0.00	0	
R209	On	05/08/2021	11.81	Call			4,113.66000	4.11366	3,698,810	17.22	0.00	0	
R209	On	05/08/2021	11.81	Put			4,798.06000	4.79806	4,264,120	17.22	0.00	0	
R209	On	05/08/2021	11.79	Call			4,066.33000	4.06633	3,650,730	17.20	0.00	0	
R209	On	05/08/2021	11.79	Put			4,848.05000	4.84805	4,313,360	17.20	0.00	0	
Total R209 Option											0.00	0	16,75
Total For R209											6,449,477.00	100	46,75
R210	On	05/11/2020			186.73020	186.73020	186.80494	186.80494			0.00	0	2,20
R210	On	04/02/2021			188.62773	188.62773	188.70503	188.70503			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/05/2021	Bond Future			187.99668	187.99668	188.07707	188.07707			0.00	0	
R210	On	05/08/2021	Bond Future			190.11120	190.11120	190.19326	190.19326			0.00	0	
Total R210 Future												0.00	0	2,23
Total For R210												0.00	0	2,23
R212	On	05/11/2020	Bond Future			170.09282	170.09282	169.92033	169.92033			0.00	0	6,88
R212	On	04/02/2021	Bond Future			169.52431	169.52431	169.35165	169.35165			0.00	0	
R212	On	06/05/2021	Bond Future			171.39539	171.39539	171.22286	171.22286			0.00	0	
R212	On	05/08/2021	Bond Future			170.99240	170.99240	170.81868	170.81868			0.00	0	
Total R212 Future												0.00	0	6,88
Total For R212												0.00	0	6,88
R213	On	05/11/2020	Bond Future			10.13771	81.57375	10.13510	81.58798		14.46	9,788,850.00	120	16,38
R213	On	04/02/2021	Bond Future			10.37111	82.38249	10.36824	82.39764		15.54	0.00	0	
R213	On	06/05/2021	Bond Future			10.59608	79.74276	10.59290	79.75905		14.91	0.00	0	
R213	On	05/08/2021	Bond Future			10.83707	80.62104	10.83368	80.63785		12.67	0.00	0	
Total R213 Future												9,788,850.00	120	16,38
R213	On	05/11/2020	Bond Future	9.60	Call			382.07000	0.38207	307,050	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			3,370.44000	3.37044	3,309,650	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			393.91000	0.39391	317,520	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			3,325.10000	3.32510	3,262,940	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			370.50000	0.37050	296,890	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			3,416.10000	3.41610	3,356,720	13.79	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			6,561.21000	6.56121	6,378,170	14.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,181.94000	1.18194	982,740	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			6,517.80000	6.51780	6,333,750	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,196.33000	1.19633	996,120	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			6,474.72000	6.47472	6,289,660	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,167.82000	1.16782	969,630	14.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			7,916.16000	7.91616	7,720,310	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,583.37000	1.58337	1,403,810	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			7,948.97000	7.94897	7,753,740	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,570.40000	1.57040	1,391,460	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			7,883.40000	7.88340	7,686,920	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,596.43000	1.59643	1,416,240	16.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,212.30000	4.21230	3,783,370	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			4,081.93000	4.08193	3,669,810	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			4,160.92000	4.16092	3,731,490	12.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			4,129.59000	4.12959	3,716,970	12.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			4,186.57000	4.18657	3,757,540	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			4,105.70000	4.10570	3,693,480	12.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	
Total For R213												9,788,850.00	120	16,35
R214	On	05/11/2020	Bond Future			11.55020	62.00186	11.57270	61.88428		21.02	4,960,148.80	80	17,57
R214	On	04/02/2021	Bond Future			11.77546	62.61657	11.79879	62.49845		22.56	0.00	0	
R214	On	06/05/2021	Bond Future			11.99168	60.01563	12.01582	59.89696		21.73	0.00	0	
R214	On	05/08/2021	Bond Future			12.22103	60.67678	12.24615	60.55708		18.59	0.00	0	
Total R214 Future												4,960,148.80	80	17,57
R214	On	05/11/2020	Bond Future	10.25	Call			37.49000	0.03749	30,210	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			7,630.39000	7.63039	7,505,530	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			39.03000	0.03903	31,530	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			7,568.94000	7.56894	7,443,860	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			36.01000	0.03601	28,940	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			7,692.00000	7.69200	7,567,350	20.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			863.23000	0.86323	723,040	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			9,109.27000	9.10927	8,850,960	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			843.30000	0.84330	704,630	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			9,213.96000	9.21396	8,957,170	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			853.22000	0.85322	713,790	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			9,161.53000	9.16153	8,903,980	21.79	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			4,937.28000	4.93728	4,670,180	22.04	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,711.18000	3.71118	3,325,410	22.04	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			4,881.79000	4.88179	4,614,880	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,750.64000	3.75064	3,365,060	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			4,909.42000	4.90942	4,642,510	22.02	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,730.76000	3.73076	3,345,180	22.02	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			5,113.63000	5.11363	4,568,870	18.33	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,044.29000	4.04429	3,619,890	18.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			5,087.68000	5.08768	4,543,580	18.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			3,997.98000	3.99798	3,572,730	18.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			5,139.47000	5.13947	4,594,520	18.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,021.22000	4.02122	3,596,160	18.33	0.00	0	
Total R214 Option												0.00	0	
Total For R214												4,960,148.80	80	17,57
Total for Bond												73,473,000.33	807	1,177,73
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 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 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	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

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 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	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 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 R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			698.75100	698.75100	698.49300	698.49300				0.00	0	1,00
GOVI On 04/02/2021 GOVI			705.67900	705.67900	705.42000	705.42000				0.00	0	
GOVI On 06/05/2021 GOVI			713.29200	713.29200	713.03300	713.03300				0.00	0	
GOVI On 05/08/2021 GOVI			721.06100	721.06100	720.80000	720.80000				0.00	0	
Total GOVI Future										0.00	0	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			393,470.00000	39,34700	390,890,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			393,570.00000	39,35700	390,990,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			393,370.00000	39,33700	390,790,000			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			455,400.00000	45,54000	452,810,000			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			455,200.00000	45,52000	452,610,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			455,300.00000	45,53000	452,710,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			343,530.00000	34,35300	346,120,000			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			343,430.00000	34,34300	346,020,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			343,630.00000	34,36300	346,220,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			16,700.00000	1,67000	19,310,000			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			16,600.00000	1,66000	19,210,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	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	05/08/2021	GOVI	719.15	Call			16,500.00000	1.65000	19,110,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			757.28400	757.28400	756.87100	756.87100			0.00	0	
AL37	On	04/02/2021	Index Future			764.79200	764.79200	764.37700	764.37700			0.00	0	
AL37	On	06/05/2021	Index Future			773.04300	773.04300	772.62700	772.62700			0.00	0	
AL37	On	05/08/2021	Index Future			781.46200	781.46200	781.04200	781.04200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			805.35800	805.35800	805.80600	805.80600			0.00	0	
AL7T	On	04/02/2021	Index Future			813.34300	813.34300	813.79700	813.79700			0.00	0	
AL7T	On	06/05/2021	Index Future			822.11800	822.11800	822.58000	822.58000			0.00	0	
AL7T	On	05/08/2021	Index Future			831.07100	831.07100	831.54000	831.54000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			707.23200	707.23200	706.91000	706.91000			0.00	0	22
ALBI	On	04/02/2021	Index Future			714.24400	714.24400	713.92100	713.92100			0.00	0	
ALBI	On	06/05/2021	Index Future			721.94900	721.94900	721.62600	721.62600			0.00	0	
ALBI	On	05/08/2021	Index Future			729.81200	729.81200	729.48600	729.48600			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.72600	255.72600	255.55400	255.55400			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			258.32500	258.32500	258.15100	258.15100			0.00	0	
IGOV	On	06/05/2021	Index Future			261.17400	261.17400	261.00000	261.00000			0.00	0	
IGOV	On	05/08/2021	Index Future			264.08100	264.08100	263.90500	263.90500			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR f	On	21/10/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.35000	96.65000	3.35000	96.65000			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.27500	96.72500	3.26500	96.73500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.27000	96.73000	3.26000	96.74000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.26000	96.74000	3.25000	96.75000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.26000	96.74000	3.25000	96.75000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.33500	96.66500	3.31500	96.68500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.50500	96.49500	3.48000	96.52000			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
JIBAR F On 15/12/2021 Jibar Future			3.69000	96.31000	3.66000	96.34000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.83500	96.16500	3.81500	96.18500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.12500	95.87500	4.10500	95.89500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.47000	95.53000	4.45000	95.55000				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			90.32000	90.32000	90.31000	90.31000				0.00	0	
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 :										73,473,000.33	807	1,240,23
AA06 On 15/04/2021 Spot Bond					0.00000	99.71962				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			5.31000	101.99212	5.31000	101.94832				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.46000	10.00000	109.37200				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.20500	296.31348	4.20500	295.83991				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.33656				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.87455				0.00	0	
Total ABF003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF003										0.00	0	
ABF00: On 30/06/2026 Spot Bond			9.65000	102.09365	9.65000	102.63484				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.59851				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.31946				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.43821				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.84399				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.13586				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.02499				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.57330				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.22611				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.30582				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.89009				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.49051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.82456				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.69714				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.87129				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.17763				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.47189				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.66811				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.27717				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.17024				0.00	0	1,000,000.00
Total ABFN33 SPOT										0.00	0	1,000,000.00
Total For ABFN33										0.00	0	1,000,000.00
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.17204				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.43587				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.70306				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.30265				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	101.07251				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.78154				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.32612				0.00	0	1,000,000,00
Total ABFN40 SPOT										0.00	0	1,000,000,00
Total For ABFN40										0.00	0	1,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.61583				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	99.20671				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	99.93936				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	99.93744				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	99.93613				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.18336				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.54201				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.57015				0.00	0	
Total ABFN48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN48									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.68900			0.00	0	60,000,00
Total ABJ01 SPOT									0.00	0	60,000,00
Total For ABJ01									0.00	0	60,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.10158			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.37106			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.07000	4.07000	4.07000	142.95816			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	56.79431	100.00000	56.34711			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.76000	7.76000	7.76000	132.18152		1,552,000,000,000.00		200,000,000	100,000,00
Total ABKI04 SPOT								1,552,000,000,000.00		200,000,000	100,000,00
Total For ABKI04								1,552,000,000,000.00		200,000,000	100,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.80500	100.00000	14.68735			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	97.46168			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.49500	211.27631	3.49500	210.95072			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.49201			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.97500	4.97500	4.97500	174.21560			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	199.07182			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.15000	6.15000	6.15000	104.33459			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.22500	7.22500	7.22500	119.26903			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.81000	4.81000	4.81000	101.07078			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.23500	7.23500	7.23500	119.21488			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.20000	102.60169	4.20000	102.56699			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.54500	110.16258	5.54500	110.11347			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.86500	104.23321	4.86500	104.19172			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.97000	113.45015	4.97000	113.40475		521,850,000,000.00	105,000,000	35,000,00	
Total ABS15 SPOT								521,850,000,000.00	105,000,000	35,000,00	
Total For ABS15								521,850,000,000.00	105,000,000	35,000,00	
ABS16 On 11/11/2025 Spot Bond			6.79000	119.61494	6.79000	119.54985		0.00	0	900,000,00	
Total ABS16 SPOT								0.00	0	900,000,00	
Total For ABS16								0.00	0	900,000,00	
ABS17 On 11/11/2027 Spot Bond			8.00000	118.47439	8.00000	118.39864		0.00	0	1,500,000,00	
Total ABS17 SPOT								0.00	0	1,500,000,00	
Total For ABS17								0.00	0	1,500,000,00	
ABS18 On 26/09/2023 Spot Bond			5.39000	112.44006	5.39000	112.39052		0.00	0		
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								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
ABS7 On 11/09/2026 Spot Bond			7.11000	108.78808	7.11000	108.72511				0.00	0	187,000,00
Total ABS7 SPOT										0.00	0	187,000,00
Total For ABS7										0.00	0	187,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.18629	100.00000	10.11806				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.53500	2.53500	2.53500	310.28614				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.17000	169.02943	1.17000	168.80082				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.10000	10.10000	10.10000	105.20930				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	100.29742				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.28769				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	270.63095				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	270.62210				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.27572				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total ACL142/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 Interest
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.27720				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL145 On 20/09/2022 Spot Bond					0.00000	99.68822				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.28694				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.28694				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	100.29525				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.29525				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	184.09762				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	186.88049				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.27135				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	101.20555				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.26937				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.26205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.60633				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.88681				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.67447				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.68114				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.64027				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.87792				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.60344				0.00	0	2,700,000,00
Total AGL03 SPOT										0.00	0	2,700,000,00
Total For AGL03										0.00	0	2,700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.83387				0.00	200,000,000	200,000,00
Total AGT01 SPOT										0.00	200,000,000	200,000,00
Total For AGT01										0.00	200,000,000	200,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	100.23232				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.86557				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.22134				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.22134				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.42077				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.18813				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.17704				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.29894				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.42082				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.81960				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.94141				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.85339				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.69987				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.84000	111.82884	5.84000	111.77638				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.73989				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.79323				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.16593				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.02252				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.21984				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.73983				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.79316				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.16574				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.34000	117.64700	6.34000	117.58683				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.84000	114.41743	5.84000	114.36374				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.95500	92.65970	11.95500	92.57204				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.40500	175.56516	5.40500	175.26775				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.35090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.09637				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.20854				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.93072				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.24960				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.41066				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.82040				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.95805				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.31803				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.63000	214.35814	5.63000	213.99117				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03:On 07/12/2033 Spot Bond			5.64500	192.30704	5.64500	191.97759				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09:On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN09: On 21/10/2020 Spot Bond					0.00000	101.28528				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.90063				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.20202				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.57321				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.48980				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.39246				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.38761				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.15000	166.93708	2.15000	166.69809				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.91277				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.06806				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.07134				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.19500	166.84188	2.19500	166.60241				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.40294				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.59335				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.61500	167.31050	5.61500	167.02385				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.93409				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.76888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.59491				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	100.32065				0.00	66,666,666	66,666,666
Total ASN181 SPOT										0.00	66,666,666	66,666,666
Total For ASN181										0.00	66,666,666	66,666,666
ASN19: On 30/06/2022 Spot Bond					0.00000	100.13593				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.64000	94.12283	5.64000	93.96186				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.24646				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.25047				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.26776				0.00	0	2,600,00
Total ASN204 SPOT										0.00	0	2,600,00
Total For ASN204										0.00	0	2,600,00
ASN20 On 24/08/2021 Spot Bond					0.00000	100.87678				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.99510				0.00	0	170,000,00
Total ASN209 SPOT										0.00	0	170,000,00
Total For ASN209										0.00	0	170,000,00
ASN21 On 29/08/2022 Spot Bond					0.00000	100.59262				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.53951				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.31969				0.00	33,333,334	33,333,33
Total ASN264 SPOT										0.00	33,333,334	33,333,33
Total For ASN264										0.00	33,333,334	33,333,33
ASN27 On 20/06/2023 Spot Bond					0.00000	100.24166				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.79098				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.77047				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.73722				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.38645				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.20545				0.00	0	
Total ASN291 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.26842				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.34886				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.41764				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.17500	5.17500	5.17500	92.20986				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.76500	5.76500	5.76500	83.67017				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.25316				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.29181				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.91645				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.25521				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.75000	92.78745	5.75000	92.62795				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.27327				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.84497				0.00	140,000,000	70,000,000

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 ASN342 SPOT										0.00	140,000,000	70,000,000
Total For ASN342										0.00	140,000,000	70,000,000
ASN342 On 12/02/2021 Spot Bond					0.00000	100.84497				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.24642				0.00	28,000,000	7,000,000
Total ASN346 SPOT										0.00	28,000,000	7,000,000
Total For ASN346										0.00	28,000,000	7,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.25188				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.26107				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.26107				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.59250				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.31715				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.25567				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.26592				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.13254				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.34523				0.00	260,000,000	130,000,000
Total ASN383 SPOT										0.00	260,000,000	130,000,000
Total For ASN383										0.00	260,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2021 Spot Bond					0.00000	100.34523				0.00	100,000,000	50,000,00
Total ASN384 SPOT										0.00	100,000,000	50,000,00
Total For ASN384										0.00	100,000,000	50,000,00
ASN38: On 20/12/2022 Spot Bond					0.00000	100.31281				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.25811				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.68608				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.31099				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.25616				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.30493				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.46805				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.17187				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.99019				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.33603				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.33603				0.00	0	
Total ASN445 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.22370				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.23146				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.32934				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.31490				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.25497				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90980				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90885				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.17863				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.27507				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.85326				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.15112				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.98991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.16195				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	101.96570				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	101.87496				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.80801				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.26479				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.31962				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.56689				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.45000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.31055				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.26381				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.46354				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 07/09/2021 Spot Bond					0.00000	100.44335				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.44627				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.37401				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.33611				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31614				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31614				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.63391				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.23942				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.18488				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.15621				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.73632	9.00000	100.27123				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.62982	8.18000	100.22411				0.00	0	
Total ASN509 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.64344	8.36000	100.22904				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.64344	8.36000	100.22904				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.10316				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total ASN517 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For ASN517									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.53594				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.50000	104.08704	4.50000	104.04880				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.40000	105.82064	5.40000	105.77393				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.44614	9.30000	100.37050				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	100.87573				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.04747				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67025				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.43679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.11273				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW34 On 09/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	75,000,000,000	50,000,000,000	
Total BAW34 SPOT									10,000,000,000,000.00	75,000,000,000	50,000,000,000	
Total For BAW34									10,000,000,000,000.00	75,000,000,000	50,000,000,000	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.99685				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.19042				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.18808				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.04000	8.04000	8.04000	107.23375				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.17233				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.17233				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.17233				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.71000	10.71000	10.71000	106.26674				0.00	0	100,000,000
Total BAYA72 SPOT										0.00	0	100,000,000
Total For BAYA72										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.16991				0.00	0	108,193,03
Total BAYA73 SPOT										0.00	0	108,193,03
Total For BAYA73										0.00	0	108,193,03
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.15766				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.16188				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.16197				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.16337				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.19653				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.19653				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.18443				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.20264				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.19604				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.20207				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.22689				0.00	0	
Total BAYB12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYB12										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.23214				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.23214				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.23214				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.23846				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	100.23274				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.23274				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	100.24496				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.83597				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.78766				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.41616				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030: On 18/04/2028 Spot Bond			7.65500	7.65500	7.65500	102.42710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.03633				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.93486				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.10589				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.49203				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.84000	109.93868	6.84000	109.87742				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.70451				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.71478				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.74000	108.49718	6.74000	108.43856				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.28214				0.00	910,000,000	910,000,000
Total BGL12 SPOT										0.00	910,000,000	910,000,000
Total For BGL12										0.00	910,000,000	910,000,000
BGL13 On 20/08/2021 Spot Bond			5.84000	106.53082	5.84000	106.48084		2,920,000,000,000.00		500,000,000	500,000,000	
Total BGL13 SPOT								2,920,000,000,000.00		500,000,000	500,000,000	
Total For BGL13								2,920,000,000,000.00		500,000,000	500,000,000	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.89993				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond					0.00000	103.40475				0.00	0	150,000,00
Total BGL15 SPOT										0.00	0	150,000,00
Total For BGL15										0.00	0	150,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.90708				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.22379				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.29888				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	98.99642				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.57048				0.00	400,000,000	570,000,00
Total BGT01 SPOT										0.00	400,000,000	570,000,00
Total For BGT01										0.00	400,000,000	570,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.53564				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.71897				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.71147				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.58000	115.17761	5.58000	115.12594				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.39669				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.07314				0.00	0	
Total BID13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.26502				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.26381				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.24477				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.95085				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.81975				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.07425				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	100.21677				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.16577				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.03737				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.59171				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.67908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.68545			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.07985			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	99.90033			0.00	0	
Total BPPF23 SPOT									0.00	0	
Total For BPPF23									0.00	0	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.95909			0.00	0	
Total BPPF24 SPOT									0.00	0	
Total For BPPF24									0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.03225			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.30067			0.00	0	
Total BWZ21B SPOT									0.00	0	
Total For BWZ21B									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.94887			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	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.24768			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.44000	108.49342	4.44000	108.45458		479,520,000,000.00	108,000,000	36,000,00	
Total CBL26 SPOT								479,520,000,000.00	108,000,000	36,000,00	
Total For CBL26								479,520,000,000.00	108,000,000	36,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL28 On 21/05/2021 Spot Bond					0.00000	101.01178				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.67052				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.15000	116.86851	7.15000	116.80123			13,728,000,000,000.00	1,920,000,000	612,000,000	
Total CCT01 SPOT									13,728,000,000,000.00	1,920,000,000	612,000,000	
Total For CCT01									13,728,000,000,000.00	1,920,000,000	612,000,000	
CCT02 On 12/06/2024 Spot Bond			8.67500	112.91205	8.67500	112.83348			0.00	0		
Total CCT02 SPOT									0.00	0		
Total For CCT02									0.00	0		
CCT03 On 15/03/2025 Spot Bond			8.50000	110.46099	8.50000	110.38482			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			9.45000	105.91397	9.45000	104.27191			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR14 On 25/11/2020 Spot Bond			10.00000	109.67790	10.00000	109.58890			0.00	0		
Total CGR14/JIBAR SPOT									0.00	0		
Total For CGR14/JIBAR									0.00	0		
CGR24 On 08/02/2021 Spot Bond					0.00000	101.72670			0.00	0		
Total CGR24 SPOT									0.00	0		
Total For CGR24									0.00	0		
CGR29 On 08/02/2021 Spot Bond					0.00000	101.47490			0.00	0		
Total CGR29 SPOT									0.00	0		
Total For CGR29									0.00	0		
CGR38 On 13/02/2021 Spot Bond					0.00000	101.16697			0.00	0		
Total CGR38 SPOT									0.00	0		
Total For CGR38									0.00	0		
CGR41 On 25/06/2021 Spot Bond					0.00000	100.27865			0.00	0		
Total CGR41 SPOT									0.00	0		
Total For CGR41									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.50677			0.00	0		
Total CGR42 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.21386				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.41180				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.85924				0.00	860,000,000	430,000,000
Total CGR46 SPOT										0.00	860,000,000	430,000,000
Total For CGR46										0.00	860,000,000	430,000,000
CGR47 On 28/02/2025 Spot Bond					0.00000	100.92168				0.00	280,000,000	140,000,000
Total CGR47 SPOT										0.00	280,000,000	140,000,000
Total For CGR47										0.00	280,000,000	140,000,000
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.71633				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	157.15607	3.14000	156.84016				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.12000	2.12000	2.12000	157.69139				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	109.67800	10.00000	109.58900				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	109.67800	10.00000	109.58900				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.66296	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.74906				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.61000	112.57785	6.61000	112.51719				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.24257	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.34204				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.27641				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.91611				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.43500	102.51293	5.43500	102.46821				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.42149	10.98000	99.33346				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	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.74849				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	119.68812	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.26587				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.38745				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.26840				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.87319				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.86556				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.35846				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.47204				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.53674				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.46034				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.31223				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.29030				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.29937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44(On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.33500	107.93336	5.33500	107.88704				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.12000	167.00059	2.12000	166.76191				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.23000	125.86519	6.23000	125.64405				0.00	0	200,000,00
Total CLN453 SPOT										0.00	0	200,000,00
Total For CLN453										0.00	0	200,000,00
CLN45(On 31/01/2025 Spot Bond			6.47000	124.66866	6.47000	124.44727				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.83430				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	101.01441				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	101.22489				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.04000	106.16844	6.04000	106.11610				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.74208				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN468 On 28/03/2022 Spot Bond					0.00000	100.17906				0.00	1,200,000,000	600,000,000
Total CLN468 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN468										0.00	1,200,000,000	600,000,000
CLN469 On 28/03/2022 Spot Bond					0.00000	100.80015				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.91846				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	48.89080	100.00000	48.56866				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	101.17623				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.42122				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.36077				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.53500	107.96535	5.53500	107.91704				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.88229	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.84000	107.43321	5.84000	107.38280				0.00	0	
Total CLN488 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.79892				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.31675				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.64034				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.24000	114.10857	6.24000	114.05048				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.55180				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.76784				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 10/10/2020 Spot Bond					0.00000	99.95851				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	99.95371				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.95081				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.22022				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2020 Spot Bond					0.00000	101.16947				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.62714				0.00	0	

Contract 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	
CLN51(On 11/10/2020 Spot Bond					0.00000	99.95492				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.90426				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	100.72760	9.96000	100.64649				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	104.50180	10.01000	104.41816				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.74801				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	102.70023	9.60000	100.15468				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	100.37067				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.63609				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	100.85705				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	100.82333	9.20000	100.74820				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond					0.00000	101.18002				0.00	420,000,000	210,000,000
Total CLN525 SPOT										0.00	420,000,000	210,000,000
Total For CLN525										0.00	420,000,000	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.79667				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.47684				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.92753				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.34564				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.34557				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.37067				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.29286				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.84692				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.88000	8.88000	8.88000	107.92744				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.28652				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.17527				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.82406				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	118.62200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.60321				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	99.82809				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.35000	109.01039	8.35000	108.93771				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.40000	106.46645	8.40000	106.39387				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.49000	110.99061	8.49000	110.91540				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.49097				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	100.59835				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.85013				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.86369				0.00	0	

Contract 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	100.71400				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.80394				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	134.10000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.93298				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.68153	10.19000	104.00526				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.35000	110.19256	8.35000	111.51084				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.91641				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.67977				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.67721				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.54708				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.87667				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	100.96889				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.34323				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.58000	108.43814	8.58000	109.73151				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.91114				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.75057				0.00	1,520,000,000	760,000,000
Total CLN573 SPOT										0.00	1,520,000,000	760,000,000
Total For CLN573										0.00	1,520,000,000	760,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	100.88149				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.35496				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.32202				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.85348				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.10877				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.90066				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	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.56608				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
CLN58: On 16/09/2025 Spot Bond					0.00000	100.40726				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	99.86850				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.55012				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.02685				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	100.43870				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	100.33663				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.30989				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	100.39917				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	102.30534				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.45000	130.83630	4.45000	106.30643				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.70150				0.00	0	

Contract 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	100.15431				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.70150				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	103.41570				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.10221				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.39767				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.30989				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.30989				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.84000				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	101.52330				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.92981				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.81637				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	99.90861				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.41478				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.68907				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.19217	9.32000	104.11440				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.18766				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	99.90929				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.48983				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.66407				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.56601				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.22535				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	91.27600				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 Interest
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.29031				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.30988				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.55010				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.09183				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.08789				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.00812				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.19549				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.02000	108.19065	6.02000	108.13834				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.88820				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.25593				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.83500	78.88614	12.83500	78.80618				0.00	0	

Contract 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	100.68871				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.05000	103.10871	9.05000	103.03434				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.88404				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.68720				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.88431				0.00	1,040,000,000	520,000,000
Total CLN634 SPOT										0.00	1,040,000,000	520,000,000
Total For CLN634										0.00	1,040,000,000	520,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	100.96308				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.69977				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.87988				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.83126				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.79264				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	100.96308				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	101.24936				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.70377				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.30360				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	101.14221				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.30416				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.87988				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.58184				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.87988				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.69929				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.87988				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 18/02/2021 Spot Bond					0.00000	100.64184				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 Interest
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	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.32937				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	99.91827				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.27574				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.27920				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.29038				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	95.53400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	86.95100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	111.64300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.07056				0.00	0	

Contract 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	100.12397				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.06284				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.15485				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.37151				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.68400				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.97694				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.44455				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.03396	132.02906	5.03396	107.11813				0.00	0	240,000,00
Total CLN673 SPOT										0.00	0	240,000,00
Total For CLN673										0.00	0	240,000,00
CLN673 On 31/01/2025 Spot Bond			5.03396	132.02906	5.03396	107.11882				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.70298				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.99773				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	101.05315				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.96432				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.26839				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.56290				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.01574				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.45067				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.25570				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.26352				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.88577				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.30790				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.31713				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.31685				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	100.27571				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.14859				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.27572				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.08637				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	92.30763				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.03448				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	91.96543				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	84.53350				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	82.94545				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.52575				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.78831				0.00	0	

Contract 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	83.30692				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	79.49916				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.89525				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	85.12516				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	86.51938				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.08085				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.39933				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.26868				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	81.58984				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	81.84109				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.22836				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	100.22793				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.27063				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.27063				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.27063				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	80.59683				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000.00
Total CLN718 SPOT										0.00	0	2,000,000.00
Total For CLN718										0.00	0	2,000,000.00
CLN719 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
Total CLN719 SPOT								750,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
Total For CLN719								750,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
CLN81 On 18/04/2028 Spot Bond			7.65500	102.49019	7.65500	102.42710				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.82353				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.29000	115.92170	7.29000	115.85368				0.00	0	13,400,000.00
Total COJ05 SPOT										0.00	0	13,400,000.00
Total For COJ05										0.00	0	13,400,000.00
COJ07 On 23/03/2021 Spot Bond			5.75000	102.76732	5.75000	102.71999				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.50000	111.92133	9.50000	111.83622				0.00	0	220,000.00
Total COJ08 SPOT										0.00	0	220,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJ08										0.00	0	220,000,00
COJG0 On 09/06/2024 Spot Bond			6.02000	116.93979	6.02000	116.88295				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			6.67500	105.69392	6.67500	105.63673				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.91000	101.75269	9.91000	101.67161				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.00000	100.47055	10.00000	100.39021				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			9.04000	9.04000	9.04000	110.59074				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.29847				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.54617				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.27566				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.35491				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.12928				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.40522				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.39553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.05387				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.29254				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.44993				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.24742				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.16852				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	100.65614				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.68781				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.67805				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.75000	8.75000	8.75000	109.79418				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.25013				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.21770				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			5.79000	104.98670	5.79000	104.93759				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.18000	109.55514	6.18000	109.50080				0.00	0	12,000,00
Total DV23 SPOT										0.00	0	12,000,00
Total For DV23										0.00	0	12,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.18305	100.00000	24.02370				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.18305	100.00000	24.02370				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.71000	113.41663	5.71000	113.36458				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	101.42429	9.69000	101.34608				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42429	9.69000	101.34608				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.80500	92.57865	11.80500	92.49212				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	101.48353	10.10000	101.40204				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48353	10.10000	101.40204				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	100.26226				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	101.09981				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.56818				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.75654				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.21721				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.39616				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.14293				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.59921				0.00	8,400,000,000	4,700,000,000
Total DVF25 SPOT										0.00	8,400,000,000	4,700,000,000
Total For DVF25										0.00	8,400,000,000	4,700,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	95.53836				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.41553				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.48644				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.45847				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.02991				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.96057				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.43640				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2i On 31/01/2027 Spot Bond					0.00000	101.01592				0.00	0	
Total DVFB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.79990			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.83983			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.82193	4.30000	109.78385			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.24500	106.84500	5.24500	106.79916			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.15000	112.32921	6.15000	112.27284			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.89000	95.48367	5.89000	95.31772			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.64000	83.78680	5.64000	83.64351			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	130.25615	2.25000	130.06862			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.90000	130.68535	4.87500	130.68536			0.00	0	110,000,00
Total EL28 SPOT									0.00	0	110,000,00
Total For EL28									0.00	0	110,000,00
EL29 On 19/11/2029 Spot Bond			4.89800	116.03454	4.89800	115.84290			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.94500	112.12462	4.94500	111.93904			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.55000	98.30605	5.55000	98.13838			0.00	0	120,000,00

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 EL31 SPOT										0.00	0	120,000,00
Total For EL31										0.00	0	120,000,00
EL36 On 31/01/2036 Spot Bond			5.61000	85.89420	5.61000	85.74751				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	130.25615	2.25000	130.06862				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	139.91044				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	137.67944				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	105.61695				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.68029				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.31135				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.70012				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN01 On 19/08/2025 Spot Bond					0.00000	96.28516				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.45000	103.05192	5.45000	103.00679				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.07000	107.31214	9.07000	107.23457				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.65500	11.65500	11.65500	96.47487				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.00500	12.00500	12.00500	95.47263				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.15000	9.15000	9.15000	105.29609				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.15000	9.15000	9.15000	106.38414				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.33500	12.33500	12.33500	80.50583				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.03500	11.03500	11.03500	101.98808				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.33500	12.33500	12.33500	96.31531				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.42083				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.90198				0.00	0	
Total ENX01S SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.47623				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.22445				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.52951				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.49891				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.33676				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.01788				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.78785				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.53378				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.44196				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.45500				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.35684				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.34687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.89810				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.57304				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.81210				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.30953				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.50447				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.51911				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.90508				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.44961				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.76220				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.72606				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.81996				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.73328				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.76938				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.71453				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.69717				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.80549				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.67000	111.28974	5.67000	111.23902			308,448,000,000,000.00	54,400,000,000	2,000,000	
Total ES23 SPOT									18,448,000,000,000.00	54,400,000,000	2,000,000	
Total For ES23									18,448,000,000,000.00	54,400,000,000	2,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.11689	10.00000	102.03569			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.27000	98.39243	8.27000	98.32674			0.00	0	3,230,000,000	
Total ES26 SPOT									0.00	0	3,230,000,000	
Total For ES26									0.00	0	3,230,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21176	7.85000	100.14819			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.18000	70.45653	12.19500	70.31294			148,596,000,000,000.00	12,200,000,000	18,032,000,000	
Total ES33 SPOT									18,596,000,000,000.00	12,200,000,000	18,032,000,000	

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 For ES33									18,596,000,000,000.00	12,200,000,000	18,032,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.55066	7.50000	100.48933			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.63500	73.55173	12.63500	73.47791			2,527,000,000,000.00	200,000,000	8,240,000,000
Total ES42 SPOT									2,527,000,000,000.00	200,000,000	8,240,000,000
Total For ES42									2,527,000,000,000.00	200,000,000	8,240,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94221	8.50000	103.87132			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	101.22041			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.34686			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.28203			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.27325			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.96269			0.00	0	10,000,000
Total FIFB14 SPOT									0.00	0	10,000,000
Total For FIFB14									0.00	0	10,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.71324			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.74763			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.78369			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.11284			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.78024				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.07707				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.57000	5.57000	5.57000	106.28993				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.62138				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	101.11561				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.51000	102.78954	6.51000	102.73558				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.96855				0.00	340,000,000	170,000,000
Total FRB20 SPOT										0.00	340,000,000	170,000,000
Total For FRB20										0.00	340,000,000	170,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	103.71053				0.00	800,000,000	400,000,000
Total FRB21 SPOT										0.00	800,000,000	400,000,000
Total For FRB21										0.00	800,000,000	400,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.90638				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.69433				0.00	520,000,000	260,000,000
Total FRB23 SPOT										0.00	520,000,000	260,000,000
Total For FRB23										0.00	520,000,000	260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
FRB24 On 08/11/2023 Spot Bond					0.00000	104.31984				0.00	2,200,000,000	1,100,000,000
Total FRB24 SPOT										0.00	2,200,000,000	1,100,000,000
Total For FRB24										0.00	2,200,000,000	1,100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.55282				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.56638				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.85000	109.47698	8.85000	109.39930				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.17000	169.02943	1.17000	168.80082				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.78500	2.78500	2.78500	308.06913				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.49201				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.47500	180.37272	4.47500	180.08020				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	92.59471				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	199.46980				0.00	0	110,000,000
Total FRBI33 SPOT										0.00	0	110,000,000
Total For FRBI33										0.00	0	110,000,000
FRBI46 On 31/03/2046 Spot Bond			5.82000	78.86419	5.82000	78.72778				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.82000	79.82960	5.82000	79.69193				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB150										0.00	0	
FRBZ0: On 30/11/2020 Spot Bond			3.44000	3.44000	3.44000	99.45489				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			5.43000	5.43000	5.43000	80.62762				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.51000	5.51000	5.51000	79.87854				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			4.63000	4.63000	4.63000	133.97018				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	78.23494				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.23000	166.76787	2.23000	166.52805				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.09000	164.96404	3.09000	164.71542				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.50726				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	101.24051				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	101.35456				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.44617				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.64413				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.59994				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.73778				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.24702				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.72672				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 13/02/2022 Spot Bond					0.00000	101.07408				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.37061				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	103.29673				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	99.95972				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.38355				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.44259				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.14070				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.82255				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.32884	9.80000	104.24750				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.39021				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.39173				0.00	0	
Total FRC276 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.48630				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.70649				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.30014				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	107.76524				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.82695				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.19804				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.32437				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.90652				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.25963				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.19709				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.38745				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.14930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	101.12714				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.84273				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.85799				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.47941				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.34880				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.29115				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.12582				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.06638				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.71956				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.13425				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.16895				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

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 27/02/2023 Spot Bond					0.00000	100.58605				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.92487				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.25374				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.29421				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.42000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.68000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.32446				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	110.01000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	94.40915				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.37972				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.13610				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	97.59538				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.32434				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.23259				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.33220				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.29748				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.09457				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.32450				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.11223				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.61037				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.91816				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.29193				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.04926				0.00	0	

Contract 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	101.04926				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.40508				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.65605				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	104.19005				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.65157				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.45592				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.17397				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.39501				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.38665				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.68561				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.26600				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	101.03684				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.97683				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.17335				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	3,500,000,000	3,500,000,000	3,500,000,000
Total FRC347 SPOT									350,000,000,000,000.00	3,500,000,000	3,500,000,000	3,500,000,000
Total For FRC347									350,000,000,000,000.00	3,500,000,000	3,500,000,000	3,500,000,000
FRC66 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	165.17648				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	165.30254				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	165.34459				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.26000	88.34781	5.26000	88.19875				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.54000	95.35726	5.54000	95.19492				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.60637				0.00	100,000,000	50,000,000
Total FRJ022 SPOT										0.00	100,000,000	50,000,000
Total For FRJ022										0.00	100,000,000	50,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.82000				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.56781				0.00	0	500,000,000
Total FRJ22 SPOT										0.00	0	500,000,000

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 For FRJ22										0.00	0	500,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.23096				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.45063				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.82893				0.00	0	40,000,00
Total FRJ25 SPOT										0.00	0	40,000,00
Total For FRJ25										0.00	0	40,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63177				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.79266				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.05590				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.00800	5.00800	5.00800	111.30157				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.46000	5.46000	5.46000	96.19561		109,200,000,000.00		20,000,000	20,000,000	20,000,00
Total FRS101 SPOT								109,200,000,000.00		20,000,000	20,000,000	20,000,00
Total For FRS101								109,200,000,000.00		20,000,000	20,000,000	20,000,00
FRS103 On 23/01/2024 Spot Bond					0.00000	100.46079				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.08321				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.60000	94.61424	5.60000	94.45272				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.58000	193.54852	5.58000	193.21790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.74000	92.90788	5.74000	92.74825				0.00	0	60,000,00
Total FRS110 SPOT										0.00	0	60,000,00
Total For FRS110										0.00	0	60,000,00
FRS111 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	192.64423				0.00	0	220,000,00
Total FRS112 SPOT										0.00	0	220,000,00
Total For FRS112										0.00	0	220,000,00
FRS113 On 31/01/2025 Spot Bond			4.18000	136.64300	4.18000	136.42516				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	121.90430	3.70500	121.71458				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.59000	94.73758	5.59000	94.57593				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.73000	190.69841	5.73000	190.37040				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.78000	189.75987	5.78000	189.43273				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.71000	173.65906	3.71000	139.04466				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.81000	189.19951	5.81000	188.87289				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.74000	92.90788	5.74000	92.74825				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.42500	169.41061	5.42500	169.12293				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.49000	84.38420	6.49000	84.23421				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.31500	170.64021	5.31500	170.35195				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.37500	169.96825	5.37500	169.68032				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.32000	179.97926	6.32000	179.66127				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.42000	85.13771	6.42000	84.98687				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.74000	5.74000	5.74000	92.74825				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.72000	93.14933	5.72000	92.98943				0.00	0	2,300,000,00
Total FRS136 SPOT										0.00	0	2,300,000,00
Total For FRS136										0.00	0	2,300,000,00
FRS137 On 31/03/2028 Spot Bond			5.18500	172.10652	5.18500	171.81757				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.09000	184.06680	6.09000	183.74494				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.31500	170.64021	5.31500	170.35195				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.31500	170.64021	5.31500	170.35195				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.60500	167.42028	5.60500	167.13358				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.48000	135.00128	4.48000	134.78281				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.93000	167.40362	1.93000	167.16692				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.66500	166.76278	5.66500	166.47640				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.70500	166.32608	5.70500	166.03994				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.45000	135.16441	4.45000	134.94602				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.18000	172.16319	5.18000	171.87423				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.71500	5.71500	5.71500	165.93100				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.39660				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.48399				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	16.25031				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.93108				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.41057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.84579				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.80606				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.28535				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.41328				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	15.39852				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.30705				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.17279				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	125.90645				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	141.41768				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	136.21876				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	151.44375				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	124.22476				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.06116				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.88547				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.01851				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.87169				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.65647				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	106.24377				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.38421				0.00	0	
Total FRS206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	113.95800				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	125.60233				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.73532				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	138.77669				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.43057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	103.90338				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	101.59604				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.22685				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.95730				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.05482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	102.08755				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.95368				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.26600				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	101.02065				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.86578				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	100.68337				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.88222				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.72550				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.87776				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	93.27762				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 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	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	307.53994				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.58500	310.29663	2.58500	309.84117				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.58500	2.58500	2.58500	309.84117				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.17000	169.02943	1.17000	168.80082				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.12575				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.42000	168.49220	1.42000	168.26089				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.99921				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.44000	87.69455	5.44000	87.54596				0.00	0	
Total FRS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.10000	63.53971	5.10000	93.39183				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	139.66607				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	138.09056				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.64500	3.64500	3.64500	300.59000				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.83000	4.83000	4.83000	107.35009				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.24500	119.91086	6.24500	119.85044				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.45000	115.45771	6.45000	115.39797				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.08000	111.90019	7.08000	111.83604				0.00	0	500,000,00
Total FRX26 SPOT										0.00	0	500,000,00
Total For FRX26										0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			7.20000	116.09729	7.20000	116.02925				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.66000	116.35287	7.66000	116.28159				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.91500	107.11366	8.91500	107.03753				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.25500	102.93089	9.25500	102.85501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.86500	104.77784	9.86500	104.69472				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.69500	70.31265	11.69500	70.24718				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.11923				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.17301				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.66972				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.59749				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.63564				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.65879				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.66560				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.11358				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.83397				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL05 On 07/11/2022 Spot Bond					0.00000	100.44646				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.58765				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.40328				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.61369				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.65263				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.91949				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.72000	101.77208	4.72000	101.60524				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.41955				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.89827				0.00	0	40,000,00
Total GRT11 SPOT										0.00	0	40,000,00
Total For GRT11										0.00	0	40,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.98093				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.05075				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.74000	111.90999	5.74000	111.85809				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.35024				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.00522				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.80000	103.11735	8.80000	103.04419				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.90900				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.09175				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.03434				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.77859				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.31904				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.44011				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.35751				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.37324				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.66142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.56845				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.66345				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.83573				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.19149				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.66459				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.11947				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.02377				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.06231				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.85486				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.70242				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.18625				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT44 On 24/03/2027 Spot Bond					0.00000	100.19391				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.20887				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.19763				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.64198				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.12126				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.92167				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.77565				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.54499				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.17326				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.08508				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.29093				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.79371				0.00	0	
Total HILB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.64675				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.48783				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.41822				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	100.12849				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.11984				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.11745				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.18500	305.02480	3.18500	304.56231				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.54500	3.54500	3.54500	306.21952				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.53500	106.58194	10.53500	100.13078				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.59000	70.69525	5.59000	88.08713				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.25500	82.03040	12.25500	81.95090				0.00	0	4,775,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY34 SPOT										0.00	0	4,775,000,00
Total For HWAY34										0.00	0	4,775,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.86561	100.00000	10.79401				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.28500	81.32741	12.28500	81.24840				0.00	0	5,210,000,00
Total HWAY35 SPOT										0.00	0	5,210,000,00
Total For HWAY35										0.00	0	5,210,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.86491	100.00000	10.79332				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	100.12356				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.24441				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.57420				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.05000	143.03650	3.03000	142.93764			88,164,825,000,000.00	28,906,500,000	241,812,968,30	
Total I2025 SPOT									88,164,825,000,000.00	28,906,500,000	241,812,968,30	
Total For I2025									88,164,825,000,000.00	28,906,500,000	241,812,968,30	
I2029 On 31/03/2029 Spot Bond			4.25000	99.08723	4.25000	98.92833			578,779,025,000,000.00	136,183,300,000	242,844,695,30	
Total I2029 SPOT									578,779,025,000,000.00	136,183,300,000	242,844,695,30	
Total For I2029									578,779,025,000,000.00	136,183,300,000	242,844,695,30	
I2033 On 28/02/2033 Spot Bond			4.76000	93.11440	4.76000	92.96106			42,391,608,000,000.00	8,905,800,000	117,682,367,10	
Total I2033 SPOT									42,391,608,000,000.00	8,905,800,000	117,682,367,10	
Total For I2033									42,391,608,000,000.00	8,905,800,000	117,682,367,10	
I2038 On 31/01/2038 Spot Bond			4.81000	104.99097	4.84000	104.40027			407,232,018,934,000.00	84,663,621,400	250,580,036,80	
Total I2038 SPOT									407,232,018,934,000.00	84,663,621,400	250,580,036,80	
Total For I2038									407,232,018,934,000.00	84,663,621,400	250,580,036,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
I2046 On 31/03/2046 Spot Bond			4.82000	92.86325	4.82000	92.71006			17,828,216,000,000.00	3,698,800,000	310,987,093,50
Total I2046 SPOT									17,828,216,000,000.00	3,698,800,000	310,987,093,50
Total For I2046									17,828,216,000,000.00	3,698,800,000	310,987,093,50
I2050 On 31/12/2050 Spot Bond			4.82000	95.05488	4.82000	94.89849			62,453,604,708,000.00	12,957,179,400	211,318,800,00
Total I2050 SPOT									62,453,604,708,000.00	12,957,179,400	211,318,800,00
Total For I2050									62,453,604,708,000.00	12,957,179,400	211,318,800,00
IBL101 On 24/05/2022 Spot Bond			5.55500	5.55500	5.55500	108.78957			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.04373			0.00	0	500,000,00
Total IBL102 SPOT									0.00	0	500,000,00
Total For IBL102									0.00	0	500,000,00
IBL109 On 07/12/2023 Spot Bond			3.30500	303.98370	3.30500	303.51983			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.75247			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.63314			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.87766			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66382			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.71146			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	99.96297			0.00	0	
Total IBL120 SPOT									0.00	0	
Total For IBL120									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.34568			0.00	0	
Total IBL123 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.75107				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.96140				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.67536				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.28772				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.83214				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.22294				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.87388				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66398				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.62019				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.85395				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.81037				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.68998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.64177				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.63834				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.33660				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.25872				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.05865				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.53987				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.56438				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.65853				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	168.56295				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	109.67800	10.00000	109.58900				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.20000	113.63538	6.20000	113.57883				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL65 On 29/07/2021 Spot Bond					0.00000	101.32870				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.57000	168.17100	1.57000	167.93810				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.83040				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.63000	114.60080	4.63000	114.55805				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.18373				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.44000	107.53453	4.44000	107.49603				0.00	0	500,000,00
Total IBL88 SPOT										0.00	0	500,000,00
Total For IBL88										0.00	0	500,000,00
IBL88/F On 20/05/2021 Spot Bond			100.00000	69.06834	100.00000	68.61324				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	100.70978				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.30649				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.43445				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.44000	99.85118	5.44000	103.96855				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.00000	108.98932	8.00000	108.91964				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.84155				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.55500	108.91296	10.55500	108.94913				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.46810				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.62000	114.01957	8.62000	113.94072				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.04005				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.78480				0.00	0	210,000,00
Total IDCG13 SPOT										0.00	0	210,000,00
Total For IDCG13										0.00	0	210,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.76098				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.41806				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09393				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85205				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.32306				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.50239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.25290				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.26997				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.45370				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.11285				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.32985				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.50000	107.22942	7.50000	107.16472				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.29500	101.66121	5.29500	101.61767				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.58441				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.10152				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING383 On 30/06/2021 Spot Bond					0.00000	101.46114				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.87856				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.55486				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.72176				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.73295				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.74000	104.04114	6.74000	103.98480				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.28414				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.50527				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.33552				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.31638				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.23060				0.00	0	
Total IPF17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.23521				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.23982				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.76199				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.35699				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.96519				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.30846				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.85204				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.86793				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.18963				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.37927				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.11287				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.35363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.54327	2.75000	100.52089				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.07500	162.34802	6.07500	162.06392				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.51449				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.74000	103.89444	6.74000	103.83819				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.03861				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.57112				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.33170				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.67000	3.67000	3.67000	163.50848				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.37771				0.00	0	2,000,000,00
Total IV040 SPOT										0.00	0	2,000,000,00
Total For IV040										0.00	0	2,000,000,00
IV041 On 29/09/2021 Spot Bond			7.56000	104.44996	7.56000	104.38575				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV042 On 18/11/2021 Spot Bond					0.00000	103.72968				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.57500	7.57500	7.57500	109.94932				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.51444				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.17000	166.89475	2.17000	166.65555				0.00	0	462,820,00
Total IV045 SPOT										0.00	0	462,820,00
Total For IV045										0.00	0	462,820,00
IV046 On 21/06/2022 Spot Bond					0.00000	100.99485				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.79422				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.97500	163.41236	5.97500	163.12767				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	100.12496				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.74000	100.98520	10.74000	100.89911				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.05500	108.95682	6.05500	108.90355				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.15459				0.00	0	
Total IVC097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.15865				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.15595				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.40472				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.70500	106.24222	5.70500	106.19351				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.38748				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.92082				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.49126				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.35703				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.62966				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.68388				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.52403				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.43936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.49173				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.24151				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.01309				0.00	380,000,000	190,000,000
Total IVC148 SPOT										0.00	380,000,000	190,000,000
Total For IVC148										0.00	380,000,000	190,000,000
IVC149 On 13/12/2021 Spot Bond					0.00000	100.95283				0.00	80,000,000	40,000,000
Total IVC149 SPOT										0.00	80,000,000	40,000,000
Total For IVC149										0.00	80,000,000	40,000,000
IVC152 On 15/12/2024 Spot Bond					0.00000	100.46501				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	100.86771				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.14976				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.14182				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.32242				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2021 Spot Bond					0.00000	100.41768				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.19644				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.66343				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.67375				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.84149				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.72718				0.00	1,240,000,000	620,000,000
Total IVC174 SPOT										0.00	1,240,000,000	620,000,000
Total For IVC174										0.00	1,240,000,000	620,000,000
IVC176 On 05/06/2023 Spot Bond					0.00000	100.47689				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.13155				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.89427				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.20419				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.79221				0.00	0	
Total IVC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.83219				0.00	380,000,000	190,000,000
Total IVC182 SPOT										0.00	380,000,000	190,000,000
Total For IVC182										0.00	380,000,000	190,000,000
IVC183 On 22/09/2021 Spot Bond					0.00000	100.29505				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.15414				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.90639				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.83370				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.76112				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.68456				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.61124				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.53803				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.46493				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.39194				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.35028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.30865				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.02857				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.32700				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.90807				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.04000	107.85541	7.04000	107.79427				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.54930				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.03662				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.86573				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.78042				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.60887				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.81073				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.59000	124.89113	8.59000	124.80553				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.35866				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.26256				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.52000	109.18231	6.52000	109.12490				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.41194				0.00	0	120,00
Total LBK23 SPOT										0.00	0	120,00
Total For LBK23										0.00	0	120,00
LBK24 On 10/10/2024 Spot Bond			9.04000	104.16965	9.04000	104.09391				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.54491				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.84420				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.60500	94.49565	12.60500	94.40154				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.59000	103.63363	9.59000	103.55409				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.50236				0.00	0	
Total LBK30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.22593				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.89072				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.98572				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.79988				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.39397				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.68620				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.72716				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.09000	107.77243	6.09000	107.71916				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	101.62424				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.09193				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.77535				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.24798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.50112				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.47716				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.24440				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.46118				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.59569				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.49910				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.91283				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.93735				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.67921				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.70643				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.72685				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.46156				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.61711				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.92174				0.00	0	24,900,000,00
Total MBF061 SPOT										0.00	0	24,900,000,00
Total For MBF061										0.00	0	24,900,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.50539				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.69465				0.00	0	20,010,000,00
Total MBF065 SPOT										0.00	0	20,010,000,00
Total For MBF065										0.00	0	20,010,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.26560				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.92492				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.68893				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.60758				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.95140				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.00743				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.02063				0.00	0	
Total MBP043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.13278				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.13577				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.21766				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.56423				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.13279				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.13579				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.57882				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.30815				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.86500	102.89305	4.86500	102.85277				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.54500	7.54500	7.54500	116.75710				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.60000	110.83295	5.60000	110.78306				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	99.71186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.25058				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.44624				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.15000	108.56422	8.15000	108.49317				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.81704				0.00	2,702,000,000	1,351,000,000
Total MTN07 SPOT										0.00	2,702,000,000	1,351,000,000
Total For MTN07										0.00	2,702,000,000	1,351,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	99.96379				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.62692				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.55460				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.25581				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.05233				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.23517				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.82024				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	100.85239				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.72113				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.57956				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.95637				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.46375				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.24199				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.79412				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.25386				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.10000	104.03444	8.10000	102.31992				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.35212				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.90101				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTNC23										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	100.69530				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.68282				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.68282				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.56104				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.12488				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.27364				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.27075				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.35350				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.85568				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.23324				0.00	0	35,798,80
Total N7B25 SPOT										0.00	0	35,798,80
Total For N7B25										0.00	0	35,798,80
N7C25 On 20/03/2022 Spot Bond					0.00000	100.30494				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.36577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.42161				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.66000	108.35564	5.66000	108.30635			4,652,520,000,000.00	822,000,000	411,000,000	
Total NAM01 SPOT									4,652,520,000,000.00	822,000,000	411,000,000	
Total For NAM01									4,652,520,000,000.00	822,000,000	411,000,000	
NAM03 On 01/08/2023 Spot Bond			6.14000	111.90945	6.14000	111.85429			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.03000	108.60252	9.03000	108.52434			0.00	0	399,000,000	
Total NAM04 SPOT									0.00	0	399,000,000	
Total For NAM04									0.00	0	399,000,000	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.52287			0.00	0	0	
Total NBG01G SPOT									0.00	0	0	
Total For NBG01G									0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.14753			0.00	0	0	
Total NBG02G SPOT									0.00	0	0	
Total For NBG02G									0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.00698			0.00	0	0	
Total NBG03G SPOT									0.00	0	0	
Total For NBG03G									0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.10056			0.00	0	0	
Total NBG04G SPOT									0.00	0	0	
Total For NBG04G									0.00	0	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.02966			0.00	0	0	
Total NBG05G SPOT									0.00	0	0	
Total For NBG05G									0.00	0	0	
NBK11 On 28/11/2020 Spot Bond			5.25500	103.75790	5.25500	103.71341			394,125,000,000.00	75,000,000	25,000,000	
Total NBK11A SPOT									394,125,000,000.00	75,000,000	25,000,000	
Total For NBK11A									394,125,000,000.00	75,000,000	25,000,000	
NBK12 On 19/03/2021 Spot Bond			5.44000	102.28143	5.44000	102.23676			0.00	0	0	
Total NBK12A SPOT									0.00	0	0	
Total For NBK12A									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
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.60505	9.38000	100.53057				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.70500	113.01162	5.70500	112.95895				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.56000	105.98667	4.56000	105.94751				0.00	0	1,000,000,00
Total NBK14A SPOT										0.00	0	1,000,000,00
Total For NBK14A										0.00	0	1,000,000,00
NBK15/ On 11/02/2022 Spot Bond			5.00500	106.28630	5.00500	106.24347				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.15000	113.90139	6.15000	113.84516				0.00	0	20,000,00
Total NBK16A SPOT										0.00	0	20,000,00
Total For NBK16A										0.00	0	20,000,00
NBK17/ On 22/04/2026 Spot Bond			6.92000	118.42190	6.92000	118.35588				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			5.53500	109.82952	5.53500	109.78038				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.91000	119.63054	6.91000	119.56394			69,100,000,000,000.00	10,000,000,000	10,000,000,00	
Total NBK20A SPOT									69,100,000,000,000.00	10,000,000,000	10,000,000,00	
Total For NBK20A									69,100,000,000,000.00	10,000,000,000	10,000,000,00	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.40075				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.95000	116.20338	7.95000	116.12955				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.52000	112.90354	5.52000	112.85343				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.63500	121.51779	6.63500	121.45315				0.00	0	
Total NBK23A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.67500	121.91972	7.67500	121.84488				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.82851				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.10000	5.10000	5.10000	113.71865				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.66884				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	26.06242	100.00000	25.89069				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.46094				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.86000	119.31346	7.86000	119.23850				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.03500	114.78947	5.03500	114.74295				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.78467				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.02000	118.41397	7.02000	118.34739				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.66500	113.24327	5.66500	113.19171				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.25635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.79000	114.04796	5.79000	113.99491				0.00	0	40,000,00
Total NBK31A SPOT										0.00	0	40,000,00
Total For NBK31A										0.00	0	40,000,00
NBK311 On 17/02/2023 Spot Bond					0.00000	101.12865				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK341 On 10/05/2021 Spot Bond					0.00000	101.15495				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	103.31980				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	102.57621				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	101.40094				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.82500	9.82500	9.82500	68.40412				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	104.56112				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.26160				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.82698				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK441 On 15/02/2021 Spot Bond					0.00000	100.89231				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.91996				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.87721				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.38304				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.88731				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.36585				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.25892				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.23797				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.58219				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.38871				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.69577				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.42638				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.91398				0.00	0	
Total NBKB56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.11829				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.31345				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.03326				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.87307				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.52720				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26600				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			8.99500	105.46858	8.99500	105.39170				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26356				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03000	104.86065	9.03000	104.78392				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26600				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26980				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.27467				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.40327				0.00	12,300,000,000	6,150,000,000
Total NEDT1A SPOT										0.00	12,300,000,000	6,150,000,000
Total For NEDT1A										0.00	12,300,000,000	6,150,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.92580				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.86846				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.07695				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.76180				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.75883				0.00	58,000,000	1,029,000,000
Total NGL02 SPOT										0.00	58,000,000	1,029,000,000
Total For NGL02										0.00	58,000,000	1,029,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.10437				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.35843				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.14797				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.62428				0.00	0	
Total NGL06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.91257				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.13717				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.24716				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1f On 20/10/2023 Spot Bond					0.00000	101.32874				0.00	104,000,000	26,000,00
Total NGLT1B SPOT										0.00	104,000,000	26,000,00
Total For NGLT1B										0.00	104,000,000	26,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	101.34777				0.00	0	1,320,000,00
Total NGT103 SPOT										0.00	0	1,320,000,00
Total For NGT103										0.00	0	1,320,000,00
NGT10: On 15/01/2025 Spot Bond					0.00000	103.22568				0.00	510,000,000	510,000,00
Total NGT104 SPOT										0.00	510,000,000	510,000,00
Total For NGT104										0.00	510,000,000	510,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	97.33443				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	101.57902				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	105.58166	13.50000	105.46929				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.49732				0.00	400,000,000	200,000,00
Total NHM006 SPOT										0.00	400,000,000	200,000,00
Total For NHM006										0.00	400,000,000	200,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	99.86521				0.00	0	210,000,00

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 NHM007 SPOT										0.00	0	210,000,00
Total For NHM007										0.00	0	210,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.53913				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.91435				0.00	0	620,000,00
Total NHM011 SPOT										0.00	0	620,000,00
Total For NHM011										0.00	0	620,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	100.48925				0.00	0	200,000,00
Total NHM012 SPOT										0.00	0	200,000,00
Total For NHM012										0.00	0	200,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.84357				0.00	0	1,940,000,00
Total NHM014 SPOT										0.00	0	1,940,000,00
Total For NHM014										0.00	0	1,940,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.45863				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.26234				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.70978				0.00	0	80,000,00
Total NHM017 SPOT										0.00	0	80,000,00
Total For NHM017										0.00	0	80,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.89486				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.92493				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	189.43273				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.68500	4.68500	4.68500	177.59011				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	138.62281				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	101.22374				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			5.59000	5.59000	5.59000	94.57593				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	138.03467				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			4.28000	4.28000	4.28000	135.87516				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	177.12027				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.47500	180.37272	4.47500	180.08020				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.70500	93.33092	5.70500	93.17082				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.19403				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	103.18933				0.00	0	
Total NN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.39595				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.90742				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.42810				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.26875				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.40880				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.68401				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.26873				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.20107				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	94.81553				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.45994				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.87404				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	105.50691				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.00852				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	105.34943				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	105.01263				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.36185				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	98.03553				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.47922				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.03449				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.74771				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.72999				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.38229				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.52000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.83055				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.60000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.60000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.26000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.14000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	96.78156				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	84.09469				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	84.09469				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.42806				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.95411				0.00	0	
Total NNF06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.47342				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.66444				0.00	0	2,173,602,30
Total NQ1A24 SPOT										0.00	0	2,173,602,30
Total For NQ1A24										0.00	0	2,173,602,30
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.67533				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67665				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.63270				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.51087				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.89839				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.72676				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.69537				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.56700				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.08951				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.58570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.19000	116.99345	6.19000	116.93533				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.43500	193.07867	3.43500	192.78202				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.20000	121.65951	9.20000	121.56986				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.60440	100.00000	16.49441				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	100.33711				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.89022				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.79501				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.31876				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.46708				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.58603				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.32720				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.33189				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.22930				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.41742				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.14236				0.00	0	
Total NTC32 SPOT										0.00	0	
Total For NTC32										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.23066				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.39000	107.37585	5.39000	107.32854				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.21000	114.69168	7.21000	114.62437				0.00	0	1,640,000,00
Total OML07 SPOT										0.00	0	1,640,000,00
Total For OML07										0.00	0	1,640,000,00
OML09 On 14/09/2022 Spot Bond			5.59000	110.38720	5.59000	110.33678				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.53500	116.31571	7.53500	116.24444				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	98.90198				0.00	0	1,000,000,00
Total OML11 SPOT										0.00	0	1,000,000,00
Total For OML11										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.39699				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.40879				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	100.61985				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.01342				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.89817				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.59699				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.72682				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.82203				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.83563				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.84922				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.24000	119.25732	7.25000	119.13372			139,491,693,560,000.00	1,814,846,919,000	1,071,364,694,700	
Total R186 SPOT									139,491,693,560,000.00	1,814,846,919,000	1,071,364,694,700	
Total For R186									139,491,693,560,000.00	1,814,846,919,000	1,071,364,694,700	
R197 On 07/12/2023 Spot Bond			2.22500	313.51359	2.23500	312.97250			264,733,170,000,000.00	118,981,200,000	67,257,777,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R197 SPOT									4,733,170,000,000.00	118,981,200,000	67,257,777,10
Total For R197									4,733,170,000,000.00	118,981,200,000	67,257,777,10
R202 On 07/12/2033 Spot Bond			4.77000	209.87583	4.78000	209.31948			230,686,167,600,000.00	48,361,880,000	136,711,183,00
Total R202 SPOT									10,686,167,600,000.00	48,361,880,000	136,711,183,00
Total For R202									10,686,167,600,000.00	48,361,880,000	136,711,183,00
R2023 On 28/02/2023 Spot Bond			4.56500	108.00918	4.54000	108.02739			508,464,640,408,000.00	330,441,323,200	806,165,465,30
Total R2023 SPOT									18,464,640,408,000.00	330,441,323,200	306,165,465,30
Total For R2023									18,464,640,408,000.00	330,441,323,200	306,165,465,30
R2030 On 31/01/2030 Spot Bond			9.53500	92.23485	9.53500	92.16484			766,131,926,172,000.00	1,338,870,679,200	2,059,622,608,80
Total R2030 SPOT									16,131,926,172,000.00	338,870,679,200	1,059,622,608,80
Total For R2030									16,131,926,172,000.00	338,870,679,200	1,059,622,608,80
R2032 On 31/03/2032 Spot Bond			10.58500	84.96572	10.58500	84.89352			415,328,617,943,500.00	133,710,781,100	730,179,060,80
Total R2032 SPOT									15,328,617,943,500.00	133,710,781,100	730,179,060,80
Total For R2032									15,328,617,943,500.00	133,710,781,100	730,179,060,80
R2035 On 28/02/2035 Spot Bond			11.37000	83.53616	11.37000	83.45964			936,484,514,583,000.00	346,216,755,900	1,162,710,718,90
Total R2035 SPOT									16,484,514,583,000.00	346,216,755,900	1,162,710,718,90
Total For R2035									16,484,514,583,000.00	346,216,755,900	1,162,710,718,90
R2037 On 31/01/2037 Spot Bond			11.68000	78.71008	11.68000	78.63728			345,908,509,952,000.00	457,697,646,400	1,804,971,646,40
Total R2037 SPOT									15,908,509,952,000.00	457,697,646,400	1,804,971,646,40
Total For R2037									15,908,509,952,000.00	457,697,646,400	1,804,971,646,40
R2040 On 31/01/2040 Spot Bond			11.78500	80.71472	11.78500	80.63941			666,485,650,000,000.00	905,090,000,000	1,530,461,300,00
Total R2040 SPOT									16,485,650,000,000.00	905,090,000,000	1,530,461,300,00
Total For R2040									16,485,650,000,000.00	905,090,000,000	1,530,461,300,00
R2044 On 31/01/2044 Spot Bond			11.81500	77.55199	11.81500	77.47945			433,123,676,737,000.00	205,935,139,800	1,037,318,900,00
Total R2044 SPOT									13,123,676,737,000.00	205,935,139,800	1,037,318,900,00
Total For R2044									13,123,676,737,000.00	205,935,139,800	1,037,318,900,00
R2048 On 28/02/2048 Spot Bond			11.79000	76.32781	11.79000	76.25538			839,796,740,000,000.00	919,406,000,000	1,001,339,700,00
Total R2048 SPOT									19,796,740,000,000.00	919,406,000,000	1,001,339,700,00
Total For R2048									19,796,740,000,000.00	919,406,000,000	1,001,339,700,00
R208 On 31/03/2021 Spot Bond			3.55000	101.69358	3.55000	101.66439			95,850,000,000,000.00	27,000,000,000	464,190,800,00
Total R208 SPOT									15,850,000,000,000.00	27,000,000,000	464,190,800,00
Total For R208									15,850,000,000,000.00	27,000,000,000	464,190,800,00
R209 On 31/03/2036 Spot Bond			11.18000	64.30127	11.19500	64.16464			119,872,800,930,000.00	100,167,513,500	555,656,538,00
Total R209 SPOT									19,872,800,930,000.00	100,167,513,500	555,656,538,00
Total For R209									19,872,800,930,000.00	100,167,513,500	555,656,538,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			4.00000	186.15520	3.97500	186.17043			2,740,800,000,000.00	685,200,000	46,588,300,00
Total R210 SPOT									2,740,800,000,000.00	685,200,000	46,588,300,00
Total For R210									2,740,800,000,000.00	685,200,000	46,588,300,00
R212 On 31/01/2022 Spot Bond			0.92000	169.56906	0.92000	169.34317			5,430,760,000,000.00	5,903,000,000	26,694,640,80
Total R212 SPOT									5,430,760,000,000.00	5,903,000,000	26,694,640,80
Total For R212									5,430,760,000,000.00	5,903,000,000	26,694,640,80
R213 On 28/02/2031 Spot Bond			10.06500	81.32901	10.05500	81.31795			114,687,115,866,500.00	110,748,844,100	621,081,435,80
Total R213 SPOT									114,687,115,866,500.00	110,748,844,100	621,081,435,80
Total For R213									114,687,115,866,500.00	110,748,844,100	621,081,435,80
R214 On 28/02/2041 Spot Bond			11.49500	61.73667	11.49500	61.67950			734,575,650,000,000.00	585,870,000,000	1,007,485,401,40
Total R214 SPOT									734,575,650,000,000.00	585,870,000,000	1,007,485,401,40
Total For R214									734,575,650,000,000.00	585,870,000,000	1,007,485,401,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.79070			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.54808			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.01342			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.90854			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.30916			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.71491			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.74452			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.20770			0.00	0	
Total RDFB16 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.46761				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.62552				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.09190				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.22831				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.23983				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.13752				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.68512				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.93726				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.78067				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.66086				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.40697				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	99.93234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.38483				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.49252				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.75020				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.39120				0.00	0	70,000,00
Total RED704 SPOT										0.00	0	70,000,00
Total For RED704										0.00	0	70,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	102.70113				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.83911				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.94521				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.85681				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.13282				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.33000	102.12759	5.33000	107.05998			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.19000	112.60723	6.19000	112.55098		10,382,487,000,000.00	1,677,300,000	559,100,000	
Total RW23 SPOT								10,382,487,000,000.00	1,677,300,000	559,100,000	
Total For RW23								10,382,487,000,000.00	1,677,300,000	559,100,000	
RW28 On 10/12/2028 Spot Bond			11.92500	94.82444	11.92500	94.73446		3,100,500,000,000.00	260,000,000	130,000,000	
Total RW28 SPOT								3,100,500,000,000.00	260,000,000	130,000,000	
Total For RW28								3,100,500,000,000.00	260,000,000	130,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900		0.00	0		
Total SBK12/R157 SPOT								0.00	0		
Total For SBK12/R157								0.00	0		
SBK18 On 24/10/2020 Spot Bond					0.00000	101.36167		0.00	0		
Total SBK18 SPOT								0.00	0		
Total For SBK18								0.00	0		
SBK23 On 28/05/2022 Spot Bond			5.81000	113.09684	5.81000	113.04405		0.00	0	2,110,000,000	
Total SBK23 SPOT								0.00	0	2,110,000,000	
Total For SBK23								0.00	0	2,110,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	99.87655		0.00	0		
Total SBK24 SPOT								0.00	0		
Total For SBK24								0.00	0		
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total SBK24/JIBAR SPOT								0.00	0		
Total For SBK24/JIBAR								0.00	0		
SBK25 On 25/04/2021 Spot Bond					0.00000	102.38943		0.00	0		
Total SBK25 SPOT								0.00	0		
Total For SBK25								0.00	0		
SBK26 On 25/04/2021 Spot Bond			5.61000	109.13972	5.61000	109.09024		0.00	0		
Total SBK26 SPOT								0.00	0		
Total For SBK26								0.00	0		
SBN01 On 31/07/2021 Spot Bond					0.00000	100.99211		0.00	0		
Total SBN01 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.15080				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.33000	107.04711	4.33000	107.00952				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.41000	120.96794	6.41000	120.90573				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.81678				0.00	0	13,650,600,00
Total SBS21 SPOT										0.00	0	13,650,600,00
Total For SBS21										0.00	0	13,650,600,00
SBS27 On 20/02/2024 Spot Bond			5.18000	116.51608	5.18000	116.46751				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.51000	110.95604	6.51000	110.89810				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.98500	117.96552	6.98500	117.89915				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.50500	116.69942	5.50500	116.64691				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.75000	114.39296	5.75000	114.34011				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.32500	110.79757	8.32500	110.72392				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.94500	108.41723	3.94500	108.38271				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.92139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.48000	114.97065	4.48000	114.92913				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.13000	123.86035	6.13000	123.79941				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.11500	124.82513	7.11500	124.75401				0.00	0	13,000,00
Total SBS43 SPOT										0.00	0	13,000,00
Total For SBS43										0.00	0	13,000,00
SBS45 On 15/02/2021 Spot Bond					0.00000	101.22528				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.60000	114.95596	4.60000	114.91334				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.02418				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.25507				0.00	0	40,000,00
Total SBS49 SPOT										0.00	0	40,000,00
Total For SBS49										0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.04500	108.65724	4.04500	108.62177				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.16000	5.16000	5.16000	115.72274				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.73409				0.00	0	9,999,000,00
Total SBS52 SPOT										0.00	0	9,999,000,00
Total For SBS52										0.00	0	9,999,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	105.11602				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	101.91040				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.24000	110.47546	4.24000	110.43748				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.78017				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.32613				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.64007				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.67954				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.87370				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.35848				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.05352				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.87768				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.74813				0.00	0	
Total SBS67 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.37868				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.53804				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.58500	310.29663	2.58500	309.84117				0.00	0	691,100,00
Total SBSI11 SPOT										0.00	0	691,100,00
Total For SBSI11										0.00	0	691,100,00
SBSI14 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	194.17870				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.23484				0.00	1,200,000,000	600,000,00
Total SBT101 SPOT										0.00	1,200,000,000	600,000,00
Total For SBT101										0.00	1,200,000,000	600,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.76399				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.92725				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.21624				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.86380				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.95970				0.00	2,750,000,000	1,375,000,00
Total SBT202 SPOT										0.00	2,750,000,000	1,375,000,00
Total For SBT202										0.00	2,750,000,000	1,375,000,00
SBT203 On 03/12/2023 Spot Bond			6.64000	114.19653	6.64000	114.13540				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.89086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.13976				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.34907				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	99.92476				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.92839				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.24969				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	109.67800	10.00000	109.58900				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.40825				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.79524				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.72381				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.76203				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.99010				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.83134				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.83418				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.84146				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.76930				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.96411				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.89624				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.92806				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.85127				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.67581				0.00	0	20,000,00
Total SNT02 SPOT										0.00	0	20,000,00
Total For SNT02										0.00	0	20,000,00
SNT03 On 12/04/2023 Spot Bond			6.39000	112.25112	6.39000	112.19326				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	100.37589				0.00	0	
Total SNT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	97.82950				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.91538				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.44355				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66379				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.71607				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.16113				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.33541				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.39193				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.12401				0.00	0	500,000,00
Total SPG007 SPOT										0.00	0	500,000,00
Total For SPG007										0.00	0	500,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	99.14082				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.02725				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.92285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.54154				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.20500	100.92825	5.20500	100.88611				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.20500	100.92825	5.20500	100.88611				0.00	0	20,000,00
Total SSN005 SPOT										0.00	0	20,000,00
Total For SSN005										0.00	0	20,000,00
SSN01 On 31/01/2025 Spot Bond			4.44500	4.44500	4.44500	134.97325				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.22500	119.33844	7.22500	119.26903				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.54500	84.26001	9.54500	84.19493				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.88101				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.79823				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.63259				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.86976				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.94414				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			5.94000	110.43436	5.94000	110.38139				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.54000	95.35726	5.54000	95.19492				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.37532				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.18475				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.58238				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.26500	3.26500	3.26500	303.86685				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.03058				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.14494				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.00423				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	100.04757				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.19500	5.19500	5.19500	171.70432				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	138.37040				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.74000	5.74000	5.74000	92.74825				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	92.80538				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.15500	5.15500	5.15500	172.15784				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.62906				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.61650				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.58558				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.34780				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.33868				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.26216				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.94278				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	78.19400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.65952				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.39231				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.00069				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	191.78763				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.94131				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.97972				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	100.97720				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.49840				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.64871				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.49416				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.20000	88.54408	10.20000	88.47230				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.52845				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.32054				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.27000	103.21606	8.27000	103.14715				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.70643				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.18615	8.55000	104.11507				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.45671				0.00	0	37,312,60
Total T14A13 SPOT										0.00	0	37,312,60
Total For T14A13										0.00	0	37,312,60
T15OM On 21/11/2020 Spot Bond					0.00000	100.59166				0.00	0	
Total T15OM4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.59968				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.11825				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.92202				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	99.96948				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.57375				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.95101				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.54663				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.04460				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.62766				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.32313				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.62913				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.06349				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.81725				0.00	0	1,500,000,00
Total TFS159 SPOT										0.00	0	1,500,000,00
Total For TFS159										0.00	0	1,500,000,00
TFS161On 27/05/2022 Spot Bond					0.00000	100.53438				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.05763				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.00930				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.08491				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.72510				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.93500	109.44551	4.93500	109.40202				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.42507				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.09500	108.17954	5.09500	108.13518				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	100.80641				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.98270				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.75043				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.41190				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.49434				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.83039				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.27174				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.61609				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.26910				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.67006				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.67917				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	103.74139				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.68783				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.55140				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.64771				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.66112				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72249				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.11135				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.20003				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78516				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36367				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75317				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.62191				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.58912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.03682				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.64109				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.66646				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.18183	8.49000	101.11327				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.67179				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.67313				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.69848				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.74650				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.73983				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.80382				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.02617				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.13917				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.67800	10.00000	109.58900				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	100.47963				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.17432				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.68000	106.87878	5.68000	106.82918				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.84000	110.18956	6.84000	110.12816				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.59458				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.04287				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.70000	110.28075	7.70000	110.21246				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.56860				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.75880				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.40326				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.84395				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.53000	116.35577	6.53000	116.29484			172,392,000,000.00		26,400,000	1,415,900,00
Total TN23 SPOT									172,392,000,000.00		26,400,000	1,415,900,00
Total For TN23									172,392,000,000.00		26,400,000	1,415,900,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.74293	100.00000	22.59308				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.66000	104.64504	8.66000	104.57274				0.00	0	12,500,000,00
Total TN25 SPOT										0.00	0	12,500,000,00
Total For TN25										0.00	0	12,500,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.46819	100.00000	12.38604				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.13000	102.45579	9.13000	102.38125				0.00	0	4,310,000,00
Total TN27 SPOT										0.00	0	4,310,000,00
Total For TN27										0.00	0	4,310,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.70383	100.00000	12.62013				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.24500	95.67961	11.24500	95.59338			1,574,300,000,000.00		140,000,000	1,500,000,00
Total TN30 SPOT									1,574,300,000,000.00		140,000,000	1,500,000,00
Total For TN30									1,574,300,000,000.00		140,000,000	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.06356	8.00000	116.98791				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.11000	83.50605	13.11000	83.41870				0.00	0	4,200,000,00
Total TN40 SPOT										0.00	0	4,200,000,00
Total For TN40										0.00	0	4,200,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08634	10.75000	100.00000				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	109.67800	10.00000	109.58900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA01 On 30/11/2020 Spot Bond			5.95000	103.92240	5.95000	103.87200				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.40444				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.42138				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.76108				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	100.51948				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.69477				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	100.69477				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.77240				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond					0.00000	99.31669				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond			5.65000	110.27095	5.65000	110.22087				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A4 On 14/11/2020 Spot Bond					0.00000	100.76477				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2022 Spot Bond					0.00000	100.78000				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.02566				0.00	0	900,000,00
Total TRA3B1 SPOT										0.00	0	900,000,00
Total For TRA3B1										0.00	0	900,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.67823				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	98.51255				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94430				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.94000	108.76299	5.94000	110.17431				0.00	0	50,000,00
Total TRA4A4 SPOT										0.00	0	50,000,00
Total For TRA4A4										0.00	0	50,000,00
TRA4A: On 13/10/2020 Spot Bond					0.00000	99.95388				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.94751				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94430				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	99.97694	8.62000	99.90780				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	96.57191				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.93285				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B2										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.31041				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.24609				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.05722				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	96.80603				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	99.79167				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	96.94792				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.32243				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.08861				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.19439				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.14587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	101.48568				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.52350				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.41147				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.97200				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.87016				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.27507				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.85326				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.85326				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.46676				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.33683				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 11/12/2020 Spot Bond					0.00000	100.29204				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			915,000,000,000,000.00	49,150,000,000	40,950,000,000	
Total TWC351 SPOT									15,000,000,000,000.00	49,150,000,000	40,950,000,000	
Total For TWC351									15,000,000,000,000.00	49,150,000,000	40,950,000,000	
UG21 On 02/03/2021 Spot Bond			6.35000	102.82762	6.35000	102.77527			0.00	0	10,000,000	
Total UG21 SPOT									0.00	0	10,000,000	
Total For UG21									0.00	0	10,000,000	
UG26 On 09/03/2026 Spot Bond			9.40000	108.96777	9.40000	108.88485			0.00	0	10,000,000	
Total UG26 SPOT									0.00	0	10,000,000	
Total For UG26									0.00	0	10,000,000	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.60036			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	101.19760			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	101.14314			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	100.65890			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.69027			0.00	0		
Total VKE14 SPOT									0.00	0		
Total For VKE14									0.00	0		
VKE15 On 14/02/2023 Spot Bond					0.00000	100.75260			0.00	0		
Total VKE15 SPOT									0.00	0		
Total For VKE15									0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.78307			0.00	0	100,000,000	
Total VKE16 SPOT									0.00	0	100,000,000	
Total For VKE16									0.00	0	100,000,000	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.84840			0.00	0		
Total VRI875 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VRI875									0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.96224			0.00	0	
Total WHL01 SPOT									0.00	0	
Total For WHL01									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.16170			0.00	0	110,000,00
Total WHL02 SPOT									0.00	0	110,000,00
Total For WHL02									0.00	0	110,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.65526			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.46000	106.12095	4.46000	106.08280			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	66.86963	100.00000	66.42902			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									88,899,899,625,394,000.00	008,004,973,783,000	041,519,440,33
Total for SPOT :									88,899,899,625,394,000.00	004,973,783,000	041,519,440,33
Total Futures									88 899 899 698 867 000.00	004,973,783,807	041,520,466,65
Total Options									0.00	0	213,87
Grand Total:									88,899,899,698,867,000.00	004,973,783,807	041,520,680,56