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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.61961	76.12428	11.55027	76.48851			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.87748	73.15269	11.80442	73.52463			0.00	0	
ES33	On	05/08/2021	Bond Future			12.14878	73.94343	12.07210	74.32138			0.00	0	
ES33	On	04/11/2021	Bond Future			12.42872	70.96292	12.34842	71.34611			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.29193	74.07714	12.20669	74.56332			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.55145	70.60026	12.46151	71.09536			0.00	0	
ES42	On	05/08/2021	Bond Future			12.81753	71.36382	12.72301	71.86615			0.00	0	
ES42	On	04/11/2021	Bond Future			13.09446	67.87244	12.99513	68.38138			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			146.46546	146.46546	146.42793	146.42793			0.00	0	3,11
I2025	On	06/05/2021	Bond Future			148.04548	148.04548	148.01508	148.01508			0.00	0	
I2025	On	05/08/2021	Bond Future			148.15238	148.15238	148.12558	148.12558			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	04/11/2021	Bond Future			149.77635	149.77635	149.75164	149.75164			0.00	0	
Total I2025 Future												0.00	0	3,17
Total For I2025												0.00	0	3,17
I2029	On	04/02/2021	Bond Future			103.44918	103.44918	103.43987	103.43987			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			103.42749	103.42749	103.42335	103.42335			0.00	0	
I2029	On	05/08/2021	Bond Future			104.56982	104.56982	104.56838	104.56838			0.00	0	
I2029	On	04/11/2021	Bond Future			104.56758	104.56758	104.56779	104.56779			0.00	0	
Total I2029 Future												0.00	0	2,22
Total For I2029												0.00	0	2,22
I2033	On	04/02/2021	Bond Future			97.32477	97.32477	97.31440	97.31440			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			97.16091	97.16091	97.15541	97.15541			0.00	0	
I2033	On	05/08/2021	Bond Future			98.23398	98.23398	98.23097	98.23097			0.00	0	
I2033	On	04/11/2021	Bond Future			98.08819	98.08819	98.08676	98.08676			0.00	0	
Total I2033 Future												0.00	0	7,61
Total For I2033												0.00	0	7,61
I2038	On	04/02/2021	Bond Future			107.34498	107.34498	107.62271	107.62271			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			108.50309	108.50309	108.78948	108.78948			0.00	0	
I2038	On	05/08/2021	Bond Future			107.98237	107.98237	108.27482	108.27482			0.00	0	
I2038	On	04/11/2021	Bond Future			109.16616	109.16616	109.46349	109.46349			0.00	0	
Total I2038 Future												0.00	0	9,46
Total For I2038												0.00	0	9,46
I2046	On	04/02/2021	Bond Future			96.25506	96.25506	96.64851	96.64851			0.00	0	14,77
I2046	On	06/05/2021	Bond Future			95.50610	95.50610	95.90878	95.90878			0.00	0	
I2046	On	05/08/2021	Bond Future			96.56110	96.56110	96.97067	96.97067			0.00	0	
I2046	On	04/11/2021	Bond Future			95.81512	95.81512	96.23070	96.23070			0.00	0	
Total I2046 Future												0.00	0	14,77
Total For I2046												0.00	0	14,77
I2050	On	04/02/2021	Bond Future			96.37657	96.37657	96.81087	96.81087			0.00	0	10,94
I2050	On	06/05/2021	Bond Future			97.41624	97.41624	97.86036	97.86036			0.00	0	
I2050	On	05/08/2021	Bond Future			96.56735	96.56735	97.01887	97.01887			0.00	0	
I2050	On	04/11/2021	Bond Future			97.62611	97.62611	98.08404	98.08404			0.00	0	
Total I2050 Future												0.00	0	10,94
Total For I2050												0.00	0	10,94
R186	On	04/02/2021	Bond Future			7.11200	117.43783	7.08311	117.58790		7.26	199,644,311.00	1,700	78,61
R186	On	06/05/2021	Bond Future			7.27924	118.67631	7.24739	118.83405		6.62	0.00	0	
R186	On	05/08/2021	Bond Future			7.45974	114.67760	7.42523	114.84019		6.64	0.00	0	
R186	On	04/11/2021	Bond Future			7.64948	115.90886	7.61235	116.07510		5.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												199,644,311.00	1,700	78,60
R186	On	04/02/2021	Bond Future	8.16	Call			5,634.90000	5.63490	5,495,000	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			202.16000	0.20216	212,330	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,678.80000	5.67880	5,538,670	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			197.13000	0.19713	207,070	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,591.08000	5.59108	5,451,420	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			207.29000	0.20729	217,700	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,944.41000	4.94441	4,808,910	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			298.26000	0.29826	312,830	7.90	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.76	Call			15,868.19000	15.86819	15,710,630	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			2.78000	0.00278	2,960	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,909.17000	15.90917	15,751,600	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			2.71000	0.00271	2,880	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,950.12000	15.95012	15,792,550	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			2.63000	0.00263	2,800	7.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,272.02000	6.27202	6,138,990	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			809.42000	0.80942	838,980	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,306.64000	6.30664	6,173,330	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			799.74000	0.79974	829,020	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,237.45000	6.23745	6,104,710	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			819.19000	0.81919	849,040	7.15	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,992.84000	3.99284	3,884,040	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,790.18000	1.79018	1,847,620	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,935.07000	3.93507	3,827,030	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,819.88000	1.81988	1,878,080	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,963.91000	3.96391	3,855,490	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,804.98000	1.80498	1,862,800	6.10	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												199,644,311.00	1,700	93,78
R197	On	04/02/2021	Bond Future			316.33751	316.33751	316.32814	316.32814			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.74959	319.74959	319.75642	319.75642			0.00	0	
R197	On	05/08/2021	Bond Future			315.28957	315.28957	315.30484	315.30484			0.00	0	
R197	On	04/11/2021	Bond Future			318.74607	318.74607	318.76665	318.76665			0.00	0	
Total R197 Future												0.00	0	2,46
Total For R197												0.00	0	2,46
R202	On	04/02/2021	Bond Future			214.77138	214.77138	214.96814	214.96814			0.00	0	7,80
R202	On	06/05/2021	Bond Future			217.08773	217.08773	217.29783	217.29783			0.00	0	
R202	On	05/08/2021	Bond Future			215.24066	215.24066	215.45864	215.45864			0.00	0	
R202	On	04/11/2021	Bond Future			217.60015	217.60015	217.82397	217.82397			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R202 Future												0.00	0	7,82	
Total For R202												0.00	0	7,82	
R2023	On	04/02/2021	Bond Future			4.18306	110.41075	4.19646	110.38349		1.61		0.00	0	31,12
R2023	On	06/05/2021	Bond Future			4.16971	107.66822	4.18195	107.64628		1.59		0.00	0	
R2023	On	05/08/2021	Bond Future			4.13937	108.83165	4.15186	108.81236		1.42		0.00	0	
R2023	On	04/11/2021	Bond Future			4.09578	106.09278	4.10941	106.07502		1.18		0.00	0	
Total R2023 Future												0.00	0	31,12	
R2023	On	04/02/2021	Bond Future	6.33	Call			4,227.52000	4.22752	4,254,780	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,246.82000	4.24682	4,274,080	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,208.21000	4.20821	4,235,470	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,832.12000	5.83212	5,854,060	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,848.75000	5.84875	5,870,690	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,865.38000	5.86538	5,887,320	1.86		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,847.59000	1.84759	1,864,250	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			78.83000	0.07883	76,200	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,820.86000	1.82086	1,837,430	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			82.31000	0.08231	79,590	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,834.21000	1.83421	1,850,830	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			80.55000	0.08055	77,880	1.59		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			168.73000	0.16873	164,340	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,214.04000	1.21404	1,227,460	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			165.91000	0.16591	161,570	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,194.05000	1.19405	1,207,360	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			171.60000	0.17160	167,150	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,204.02000	1.20402	1,217,390	1.29		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	31,12	
R2030	On	04/02/2021	Bond Future			9.01041	94.06514	8.98194	94.23112		12.23		89,361,883.00	950	110,66
R2030	On	06/05/2021	Bond Future			9.20669	95.05783	9.17608	95.23053		11.49		0.00	0	
R2030	On	05/08/2021	Bond Future			9.41857	92.07994	9.38608	92.25696		11.39		0.00	0	
R2030	On	04/11/2021	Bond Future			9.62732	93.06879	9.59308	93.24922		10.32		0.00	0	
Total R2030 Future												89,361,883.00	950	110,66	
R2030	On	04/02/2021	Bond Future	9.16	Call			2,717.72000	2.71772	2,607,940	12.36		0.00	0	

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R2030	On	04/02/2021	Bond Future	9.16	Put			1,685.85000	1.68585	1,742,050	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			744.86000	0.74486	694,430	11.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,520.09000	2.52009	2,597,770	12.14	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,804.87000	1.80487	1,716,570	12.14	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,102.85000	7.10285	6,948,580	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			760.44000	0.76044	709,290	11.73	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,782.73000	1.78273	1,841,630	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,584.08000	2.58408	2,477,000	12.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.20	Put			1,593.06000	1.59306	1,646,620	12.39	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,709.68000	1.70968	1,766,550	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			4,467.29000	4.46729	4,582,840	11.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			526.77000	0.52677	487,240	11.59	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.30	Call			3,214.24000	3.21424	3,095,530	12.49	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,381.35000	1.38135	1,428,620	12.49	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,402.59000	3.40259	3,280,910	12.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			329.10000	0.32910	340,810	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	8.37	Put			4,421.53000	4.42153	4,536,360	11.73	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,751.65000	2.75165	2,641,210	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,662.27000	1.66227	1,717,810	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,683.99000	2.68399	2,574,880	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,285.79000	1.28579	1,330,090	12.55	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.20	Call			2,854.71000	2.85471	2,742,290	12.39	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			5,237.43000	5.23743	5,363,880	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,539.20000	5.53920	5,408,310	12.10	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,457.00000	1.45700	1,498,810	12.10	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,103.99000	3.10399	3,004,750	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,856.33000	2.85633	2,929,790	11.47	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,785.56000	7.78556	7,923,560	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,254.01000	4.25401	4,351,900	11.18	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,923.33000	1.92333	1,848,520	11.18	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,725.57000	2.72557	2,796,440	11.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,254.14000	3.25414	3,152,310	11.50	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,785.31000	9.78531	9,626,710	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,900.65000	2.90065	2,805,070	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,081.14000	13.08114	12,913,410	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			136.42000	0.13642	141,390	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,125.36000	13.12536	12,957,550	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			134.20000	0.13420	139,090	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,036.92000	13.03692	12,869,260	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			639.43000	0.63943	604,730	10.84	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	10.74	Put		569.81000	0.56981	588,010	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		6,016.30000	6.01630	5,881,190	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,297.50000	1.29750	1,335,090	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,048.11000	3.04811	3,125,230	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		138.68000	0.13868	143,720	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		427.04000	0.42704	441,140	12.51	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.74	Call		8,886.23000	8.88623	8,731,730	12.51	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		258.02000	0.25802	266,580	12.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		7,020.31000	7.02031	6,884,200	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,596.44000	1.59644	1,637,350	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,058.86000	7.05886	6,922,460	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,584.58000	1.58458	1,625,200	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,982.07000	6.98207	6,846,240	12.20	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		4,833.31000	4.83331	4,932,220	11.06	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,414.32000	2.41432	2,336,210	11.06	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,363.12000	3.36312	3,439,430	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,710.96000	3.71096	3,610,250	11.36	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		13,639.83000	13.63983	13,471,370	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,608.65000	1.60865	1,649,840	12.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,893.67000	1.89367	1,940,620	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,000.72000	7.00072	6,866,960	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,881.35000	1.88135	1,928,020	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,037.44000	7.03744	6,903,400	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,869.11000	1.86911	1,915,500	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,964.05000	6.96405	6,830,570	11.02	0.00	0	
Total R2030 Option											0.00	0	17,400
Total For R2030											89,361,883.00	950	128,000
R2032	On	04/02/2021	Bond Future			10.07812	90.89993	10.04469	91.10252	14.37	102,262,421.25	1,125	119,800
R2032	On	06/05/2021	Bond Future			10.29272	87.71409	10.25710	87.92342	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future			10.51783	88.66224	10.48025	88.87626	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future			10.74961	85.46951	10.71015	85.68724	12.89	0.00	0	
Total R2032 Future											102,262,421.25	1,125	119,800
R2032	On	04/02/2021	Bond Future	9.62	Call		1,325.89000	1.32589	1,243,890	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		3,955.86000	3.95586	4,076,450	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,348.12000	1.34812	1,265,250	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,914.95000	3.91495	4,034,670	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		719.98000	0.71998	665,510	13.62	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,455.95000	5.45595	5,288,030	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,304.04000	1.30404	1,222,900	13.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/02/2021	Bond Future	10.82	Put		916.61000	0.91661	951,280	15.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,997.21000	3.99721	4,118,660	13.99	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,321.01000	8.32101	8,500,090	13.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		236.07000	0.23607	212,560	13.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,467.53000	5.46753	5,615,650	13.62	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		566.23000	0.56623	585,840	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,650.44000	3.65044	3,528,530	14.34	3,768,470.04	1,068	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,593.08000	10.59308	10,403,140	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		559.29000	0.55929	578,680	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,635.91000	10.63591	10,445,760	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		552.42000	0.55242	571,600	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,550.26000	10.55026	10,360,540	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,583.93000	12.58393	12,386,010	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		309.14000	0.30914	320,550	15.55	85,586.85	267	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,222.76000	3.22276	3,310,180	14.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,068.90000	7.06890	6,913,080	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,243.46000	2.24346	2,301,660	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,107.04000	7.10704	6,950,870	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,228.91000	2.22891	2,286,760	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,030.81000	7.03081	6,875,340	14.46	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,258.11000	2.25811	2,316,660	14.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,391.55000	2.39155	2,451,660	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		7,617.57000	7.61757	7,459,630	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,377.73000	2.37773	2,437,520	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		7,654.47000	7.65447	7,496,230	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,363.98000	2.36398	2,423,470	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,580.70000	7.58070	7,423,080	13.88	0.00	0	
Total R2032 Option											3,854,056.89	1,335	3,87
Total For R2032											106,116,478.14	2,460	123,65
R2035	On	04/02/2021	Bond Future			10.87094	89.74825	10.79610	90.22671	15.80	67,311,187.50	750	99,95
R2035	On	06/05/2021	Bond Future			11.09253	86.22088	11.01387	86.70900	15.98	0.00	0	
R2035	On	05/08/2021	Bond Future			11.32787	87.15281	11.24544	87.64854	15.24	0.00	0	
R2035	On	04/11/2021	Bond Future			11.56895	83.61432	11.48278	84.11675	14.58	0.00	0	
Total R2035 Future											67,311,187.50	750	99,95
R2035	On	04/02/2021	Bond Future	10.05	Call		806.60000	0.80660	691,190	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		5,797.16000	5.79716	6,160,210	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,938.53000	3.93853	3,622,530	16.34	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		1,771.76000	1.77176	1,934,220	16.34	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		823.44000	0.82344	706,290	14.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.06	Put			5,744.37000	5.74437	6,105,680	14.84	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			790.12000	0.79012	676,430	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,850.39000	5.85039	6,215,160	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			966.30000	0.96630	834,870	14.98	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,332.93000	5.33293	5,679,960	14.98	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.02	Call			7,642.08000	7.64208	7,272,840	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,697.02000	1.69702	1,815,900	17.44	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.15	Put			3,392.35000	3.39235	3,602,420	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			4,443.09000	4.44309	4,697,340	15.80	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,158.62000	3.15862	2,924,750	15.80	0.00	0	1.6%
R2035	On	06/05/2021	Bond Future	12.37	Call			9,060.53000	9.06053	8,662,570	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,460.22000	2.46022	2,623,560	16.66	0.00	0	1.6%
R2035	On	06/05/2021	Bond Future	12.77	Call			10,756.14000	10.75614	10,331,500	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			772.85000	0.77285	836,330	17.44	0.00	0	1.6%
R2035	On	06/05/2021	Bond Future	10.40	Put			6,021.52000	6.02152	6,331,590	15.35	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,066.80000	2.06680	1,888,750	15.35	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.36	Call			9,019.03000	9.01903	8,621,810	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,234.51000	4.23451	3,956,460	16.13	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.91	Call			11,362.12000	11.36212	10,929,660	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			659.44000	0.65944	715,100	17.44	0.00	0	6%
R2035	On	06/05/2021	Bond Future	10.24	Call			1,706.02000	1.70602	1,549,690	15.15	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.55	Call			5,707.20000	5.70720	5,382,420	16.66	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			1,203.94000	1.20394	1,294,840	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1,191.44000	1.19144	1,281,600	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			8,977.57000	8.97757	8,581,110	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			1,216.53000	1.21653	1,308,190	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Call			4,833.47000	4.83347	4,534,660	16.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,956.71000	2.95671	3,146,020	16.33	0.00	0	7%
R2035	On	06/05/2021	Bond Future	10.24	Put			6,735.38000	6.73538	7,067,170	15.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.27000	0.00027	0,210	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			50,675.71000	50.67571	51,171,380	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.28000	0.00028	0,220	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			50,559.01000	50.55901	51,054,680	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.29000	0.00029	0,230	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			50,442.44000	50.44244	50,938,110	14.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			8,382.52000	8.38252	8,026,610	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			2,674.34000	2.67434	2,820,860	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			5,643.03000	5.64303	5,349,250	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			4,099.46000	4.09946	4,308,110	14.79	0.00	0	7%
R2035	On	04/11/2021	Bond Future	12.52	Call			8,416.61000	8.41661	8,059,950	15.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Put		6,058.47000	6.05847	6,333,780	14.22	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		9,632.60000	9.63260	9,995,130	13.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,793.23000	1.79323	1,653,330	13.66	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Call		8,450.74000	8.45074	8,093,340	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,655.76000	2.65576	2,801,530	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,637.28000	2.63728	2,782,310	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		3,649.35000	3.64935	3,422,230	14.22	0.00	0	
Total R2035 Option											0.00	0	12,77
Total For R2035											67,311,187.50	750	112,73
R2037	On	04/02/2021	Bond Future			11.09838	80.96290	11.03387	81.37109	17.72	0.00	0	129,30
R2037	On	06/05/2021	Bond Future			11.32004	81.81757	11.25217	82.23443	17.02	0.00	0	
R2037	On	05/08/2021	Bond Future			11.55718	78.44631	11.48599	78.86989	17.10	0.00	0	
R2037	On	04/11/2021	Bond Future			11.78760	79.28901	11.71326	79.71838	15.52	0.00	0	
Total R2037 Future											0.00	0	129,30
R2037	On	04/02/2021	Bond Future	13.73	Call		14,728.77000	14.72877	14,324,710	19.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		36.57000	0.03657	40,700	19.65	936.10	23	30
R2037	On	04/02/2021	Bond Future	11.97	Put		892.32000	0.89232	965,010	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		842.94000	0.84294	739,020	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,784.40000	5.78440	6,088,670	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,134.14000	2.13414	1,940,500	17.53	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,314.95000	3.31495	3,529,500	17.53	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		948.68000	0.94868	835,640	16.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		826.16000	0.82616	723,740	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,837.10000	5.83710	6,142,870	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		6,199.08000	6.19908	5,869,420	19.42	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		969.78000	0.96978	1,048,310	19.42	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,842.94000	4.84294	5,117,590	16.96	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		203.58000	0.20358	169,510	16.14	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,521.48000	6.52148	6,185,980	19.58	284,555.08	46	30
R2037	On	04/02/2021	Bond Future	9.65	Put		9,766.33000	9.76633	10,140,450	16.14	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,205.87000	1.20587	1,072,330	16.96	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.27	Call		809.49000	0.80949	708,560	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,890.00000	5.89000	6,197,260	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,474.99000	5.47499	5,770,140	16.73	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		8,233.72000	8.23372	7,906,200	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,499.67000	1.49967	1,589,010	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,272.98000	8.27298	7,944,780	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,485.10000	1.48510	1,573,760	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,312.31000	8.31231	7,983,420	18.58	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 Interr
R2037	On	06/05/2021	Bond Future	12.44	Put		1,470.65000	1.47065	1,558,620	18.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,759.16000	2.75916	2,889,770	18.10	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,217.02000	7.21702	6,925,410	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,792.29000	2.79229	2,924,260	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,255.17000	7.25517	6,962,880	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,775.79000	2.77579	2,907,080	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,293.12000	7.29312	7,000,150	18.10	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,658.73000	8.65873	8,348,370	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,572.99000	2.57299	2,692,000	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,591.82000	8.59182	8,282,670	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,608.51000	2.60851	2,728,730	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,625.25000	8.62525	8,315,500	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,590.70000	2.59070	2,710,320	16.79	0.00	0	
Total R2037 Option											285,491.18	69	1,25
Total For R2037											285,491.18	69	130,60
R2040	On	04/02/2021	Bond Future			11.31835	82.27062	11.22262	82.90751	17.81	0.00	0	76,28
R2040	On	06/05/2021	Bond Future			11.53982	83.13918	11.43939	83.78718	17.38	0.00	0	
R2040	On	05/08/2021	Bond Future			11.77677	79.53194	11.67151	80.18921	17.55	0.00	0	
R2040	On	04/11/2021	Bond Future			12.00669	80.38628	11.89677	81.05193	15.97	0.00	0	
Total R2040 Future											0.00	0	76,28
R2040	On	04/02/2021	Bond Future	10.41	Call		735.29000	0.73529	601,000	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		6,476.13000	6.47613	6,978,730	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		751.83000	0.75183	615,310	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		8,643.97000	8.64397	9,211,940	16.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		311.42000	0.31142	242,500	16.02	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,895.67000	4.89567	4,447,400	19.26	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		7,512.11000	7.51211	8,050,340	16.37	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		490.15000	0.49015	391,490	16.37	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,157.03000	4.15703	3,742,230	18.85	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		6,534.38000	6.53438	7,039,220	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put		12,444.46000	12.44446	13,060,120	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		78.60000	0.07860	57,370	15.87	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.42	Put		6,418.21000	6.41821	6,918,580	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		718.98000	0.71898	586,930	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		1,883.18000	1.88318	2,105,270	18.85	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Put		1,545.71000	1.54571	1,734,330	19.26	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		13,098.57000	13.09857	13,718,340	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		61.62000	0.06162	44,500	15.87	0.00	0	50
R2040	On	06/05/2021	Bond Future	12.43	Put		1,841.31000	1.84131	2,006,090	19.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	12.44	Call		7,924.70000	7.92470	7,440,310	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,823.91000	1.82391	1,987,520	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,845.09000	7.84509	7,363,050	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		3,608.18000	3.60818	3,889,930	17.79	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,513.10000	4.51310	4,146,850	17.79	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,871.20000	11.87120	11,299,370	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,858.84000	1.85884	2,024,800	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		695.09000	0.69509	771,260	19.01	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		7,884.86000	7.88486	7,401,640	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		6,347.91000	6.34791	6,760,240	16.88	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Call		2,230.55000	2.23055	1,994,880	16.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		7,755.48000	7.75548	7,305,700	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,923.51000	2.92351	3,131,000	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,795.12000	7.79512	7,344,300	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,906.39000	2.90639	3,112,840	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,715.87000	7.71587	7,267,140	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,984.51000	2.98451	2,724,480	17.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		5,182.85000	5.18285	5,506,930	17.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,413.13000	4.41313	4,079,940	17.60	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,720.69000	16.72069	16,106,530	18.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,940.73000	2.94073	3,149,270	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		406.91000	0.40691	450,020	18.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		7,050.25000	7.05025	7,447,490	17.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,645.92000	8.64592	8,180,010	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,894.00000	2.89400	3,093,740	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,680.24000	8.68024	8,213,360	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,874.48000	2.87448	3,073,250	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,611.64000	8.61164	8,146,720	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,913.63000	2.91363	3,114,360	17.24	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	83,78
R2044	On	04/02/2021	Bond Future			11.43373	78.56417	11.35344	79.09472	18.85	0.00	0	39,04
R2044	On	06/05/2021	Bond Future			11.64992	79.39359	11.56554	79.93394	18.35	0.00	0	
R2044	On	05/08/2021	Bond Future			11.88113	75.87104	11.79257	76.41939	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future			12.10524	76.68612	12.01267	77.24155	16.83	0.00	0	
Total R2044 Future											0.00	0	39,04
R2044	On	04/02/2021	Bond Future	10.04	Put		9,835.54000	9.83554	10,322,850	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		213.03000	0.21303	169,790	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,325.82000	1.32582	1,150,120	18.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/02/2021	Bond Future	10.84	Put		4,868.07000	4.86807	5,222,920	18.15	287,260.60	55	26
R2044	On	04/02/2021	Bond Future	10.29	Call		395.14000	0.39514	323,220	16.92	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		74.13000	0.07413	56,700	16.83	3,118.50	55	26
R2044	On	04/02/2021	Bond Future	10.36	Call		474.13000	0.47413	391,240	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,577.50000	7.57750	8,025,160	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		8,039.32000	8.03932	8,497,950	16.92	934,774.50	110	26
R2044	On	04/02/2021	Bond Future	10.37	Call		486.30000	0.48630	401,770	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,512.87000	7.51287	7,958,890	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		462.18000	0.46218	380,910	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,642.46000	7.64246	8,091,740	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put		12,850.13000	12.85013	13,363,250	16.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,333.73000	7.33373	6,941,330	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,375.68000	7.37568	6,982,350	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,374.02000	3.37402	3,594,320	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		2,609.54000	2.60954	2,387,740	17.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,710.45000	5.71045	6,029,000	17.85	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,627.88000	7.62788	7,228,990	20.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,986.06000	1.98606	2,127,520	20.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		2,059.38000	2.05938	2,205,450	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		2,089.63000	2.08963	2,237,580	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		7,564.74000	7.56474	7,943,590	17.24	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,628.11000	1.62811	1,466,610	17.24	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,487.70000	3.48770	3,221,550	18.23	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,566.78000	4.56678	4,840,980	18.23	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Put		3,101.15000	3.10115	3,307,370	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		4,744.08000	4.74408	5,025,530	18.18	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,334.04000	3.33404	3,075,140	18.18	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,797.29000	4.79729	4,477,240	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		2,074.53000	2.07453	2,221,550	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,417.50000	7.41750	7,023,220	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		5,205.64000	5.20564	4,871,510	18.90	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,737.83000	7.73783	7,360,920	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,978.90000	2.97890	3,150,340	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,772.17000	7.77217	7,394,370	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,957.55000	2.95755	3,128,100	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,703.54000	7.70354	7,327,530	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		3,000.38000	3.00038	3,172,720	20.02	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,191.80000	3.19180	3,367,370	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,216.60000	8.21660	7,835,920	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,171.07000	3.17107	3,345,820	18.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call			8,249.45000	8.24945	7,867,960	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			3,150.44000	3.15044	3,324,380	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			8,183.78000	8.18378	7,803,920	18.17	0.00	0	
Total R2044 Option												1,225,153.60	220	19,35
Total For R2044												1,225,153.60	220	58,44
R2048	On	04/02/2021	Bond Future			11.35010	82.15216	11.28527	82.59171		18.09	246,456,480.00	3,000	114,20
R2048	On	06/05/2021	Bond Future			11.55424	78.60780	11.48600	79.05620		18.70	0.00	0	
R2048	On	05/08/2021	Bond Future			11.77039	79.45747	11.69876	79.91279		17.88	0.00	0	
R2048	On	04/11/2021	Bond Future			11.99046	75.89945	11.91544	76.36095		17.18	0.00	0	
Total R2048 Future												246,456,480.00	3,000	114,20
R2048	On	04/02/2021	Bond Future	10.47	Call			665.93000	0.66593	573,930	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			6,590.49000	6.59049	6,938,040	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			682.04000	0.68204	588,410	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			6,652.16000	6.65216	7,001,330	16.47	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Put			11,517.29000	11.51729	11,935,120	15.98	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			112.23000	0.11223	90,510	15.98	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.80	Put			4,776.98000	4.77698	5,065,780	17.29	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,342.40000	1.34240	1,191,650	17.29	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			6,529.21000	6.52921	6,875,130	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			2,162.04000	2.16204	2,326,820	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			3,601.32000	3.60132	3,326,550	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			5,027.01000	5.02701	5,325,000	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,223.48000	1.22348	1,081,920	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			650.08000	0.65008	559,700	16.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,424.67000	7.42467	7,096,480	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			2,131.43000	2.13143	2,251,640	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,463.32000	7.46332	7,134,300	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			2,111.99000	2.11199	2,231,370	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			7,502.04000	7.50204	7,172,190	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			2,092.71000	2.09271	2,211,260	20.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,964.12000	2.96412	3,103,040	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			7,834.32000	7.83432	7,519,400	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			3,007.06000	3.00706	3,147,460	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			7,869.63000	7.86963	7,553,980	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,985.64000	2.98564	3,125,310	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			7,904.75000	7.90475	7,588,350	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			8,477.93000	8.47793	8,155,540	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			3,075.23000	3.07523	3,214,340	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			8,410.82000	8.41082	8,089,770	18.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Put			3,116.26000	3.11626	3,256,710	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			8,444.36000	8.44436	8,122,640	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			3,095.69000	3.09569	3,235,470	18.54	0.00	0	
Total R2048 Option												0.00	0	4,28
Total For R2048												246,456,480.00	3,000	118,48
R209	On	04/02/2021	Bond Future			10.55692	70.04948	10.48713	70.44643		18.67	0.00	0	27,70
R209	On	06/05/2021	Bond Future			10.74690	67.64845	10.67387	68.05319		18.32	0.00	0	2,88
R209	On	05/08/2021	Bond Future			10.94417	68.37969	10.86804	68.79064		17.40	0.00	0	
R209	On	04/11/2021	Bond Future			11.14508	65.97396	11.06586	66.39046		16.52	0.00	0	
Total R209 Future												0.00	0	30,55
R209	On	04/02/2021	Bond Future	10.11	Call			1,490.37000	1.49037	1,332,510	18.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			3,694.27000	3.69427	3,933,360	18.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,512.49000	1.51249	1,353,090	18.24	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			3,656.64000	3.65664	3,894,190	18.24	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,468.32000	1.46832	1,312,010	18.22	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			3,732.04000	3.73204	3,972,680	18.22	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,342.49000	2.34249	2,169,790	18.08	0.00	0	5,30
R209	On	06/05/2021	Bond Future	12.23	Call			8,779.26000	8.77926	8,436,510	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,742.23000	8.74223	8,400,020	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			874.54000	0.87454	937,070	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,658.40000	2.65840	2,811,410	18.97	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,705.23000	5.70523	5,964,940	17.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,799.46000	1.79946	1,654,430	17.81	0.00	0	1,50
R209	On	06/05/2021	Bond Future	10.25	Put			4,762.40000	4.76240	4,994,440	18.08	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Call			8,853.44000	8.85344	8,509,600	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			846.70000	0.84670	907,600	19.93	0.00	0	9,10
R209	On	06/05/2021	Bond Future	11.00	Call			4,439.02000	4.43902	4,187,290	18.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			865.17000	0.86517	927,160	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,816.34000	8.81634	8,473,050	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			855.89000	0.85589	917,340	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			5,289.97000	5.28997	5,015,690	19.43	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			2,190.13000	2.19013	2,320,590	19.43	0.00	0	9,10
R209	On	05/08/2021	Bond Future	11.79	Put			2,261.68000	2.26168	2,379,810	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,032.95000	7.03295	6,739,460	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			2,244.38000	2.24438	2,361,840	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			7,064.38000	7.06438	6,770,220	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,227.18000	2.22718	2,343,970	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,001.56000	7.00156	6,708,740	18.80	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			7,725.09000	7.72509	7,422,860	17.90	0.00	0	

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	04/11/2021	Bond Future	12.17	Put			2,247.45000	2.24745	2,361,720	17.90		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			7,755.64000	7.75564	7,452,810	17.90		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			2,231.47000	2.23147	2,345,140	17.90		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			7,786.24000	7.78624	7,482,810	17.90		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			2,215.59000	2.21559	2,328,660	17.90		0.00	0	
Total R209 Option													0.00	0	28,62
Total For R209													0.00	0	59,17
R210	On	04/02/2021	Bond Future			192.77488	192.77488	192.75837	192.75837				0.00	0	1,25
R210	On	06/05/2021	Bond Future			192.14467	192.14467	192.13790	192.13790				0.00	0	
R210	On	05/08/2021	Bond Future			194.26694	194.26694	194.26521	194.26521				0.00	0	
R210	On	04/11/2021	Bond Future			193.66088	193.66088	193.66222	193.66222				0.00	0	
Total R210 Future													0.00	0	1,25
Total For R210													0.00	0	1,25
R212	On	04/02/2021	Bond Future			169.89756	169.89756	169.85460	169.85460				0.00	0	7,05
R212	On	06/05/2021	Bond Future			171.73053	171.73053	171.69586	171.69586				0.00	0	
R212	On	05/08/2021	Bond Future			171.29885	171.29885	171.26834	171.26834				0.00	0	
R212	On	04/11/2021	Bond Future			173.17666	173.17666	173.14860	173.14860				0.00	0	
Total R212 Future													0.00	0	7,05
Total For R212													0.00	0	7,05
R213	On	04/02/2021	Bond Future			9.53639	86.95397	9.49764	87.17449		13.88		0.00	0	8,95
R213	On	06/05/2021	Bond Future			9.73069	84.34223	9.68956	84.56951		13.52		0.00	0	
R213	On	05/08/2021	Bond Future			9.93753	85.25368	9.89423	85.48568		12.89		0.00	0	
R213	On	04/11/2021	Bond Future			10.15170	82.63989	10.10630	82.87577		12.19		0.00	0	
Total R213 Future													0.00	0	8,95
R213	On	04/02/2021	Bond Future	9.40	Call			1,985.84000	1.98584	1,869,170	13.80		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			2,544.85000	2.54485	2,648,700	13.80		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			2,012.99000	2.01299	1,895,400	13.81		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			2,514.53000	2.51453	2,617,460	13.81		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,958.89000	1.95889	1,843,150	13.80		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			2,575.43000	2.57543	2,680,210	13.80		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			283.75000	0.28375	297,010	14.70		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,389.23000	11.38923	11,175,550	14.70		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			291.80000	0.29180	305,400	14.70		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			11,431.00000	11.43100	11,217,150	14.70		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			287.75000	0.28775	301,180	14.70		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,472.78000	11.47278	11,258,760	14.70		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,860.85000	1.86085	1,920,930	13.73		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,765.84000	6.76584	6,594,670	13.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.84	Put		1,886.68000	1.88668	1,947,510	13.71	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		3,104.87000	3.10487	3,197,020	12.99	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		5,378.14000	5.37814	5,514,300	12.44	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,332.06000	2.33206	2,236,220	12.44	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		6,802.42000	6.80242	6,630,880	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,873.72000	1.87372	1,934,180	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,839.05000	6.83905	6,667,130	13.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,547.64000	6.54764	6,378,770	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,966.60000	1.96660	2,029,730	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,410.47000	4.41047	4,270,620	12.99	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,089.81000	2.08981	2,154,470	13.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,091.11000	7.09111	6,919,530	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,077.01000	2.07701	2,141,310	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,020.59000	7.02059	6,849,710	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,102.42000	2.10242	2,167,420	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,055.96000	7.05596	6,884,740	13.02	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,550
R214	On	04/02/2021	Bond Future			11.11526	66.12357	11.02984	66.60155	20.40	0.00	0	15,400
R214	On	06/05/2021	Bond Future			11.30826	63.54431	11.21894	64.03071	20.08	0.00	0	
R214	On	05/08/2021	Bond Future			11.51171	64.23112	11.41848	64.72450	19.04	0.00	0	
R214	On	04/11/2021	Bond Future			11.71850	61.64385	11.62138	62.14354	18.14	0.00	0	
Total R214 Future											0.00	0	15,400
R214	On	04/02/2021	Bond Future	10.32	Call		977.32000	0.97732	842,060	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		5,182.53000	5.18253	5,525,250	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		993.83000	0.99383	856,940	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		5,136.77000	5.13677	5,477,860	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		960.99000	0.96099	827,360	19.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		5,228.55000	5.22855	5,572,900	19.84	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,877.11000	6.87711	6,511,120	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,612.21000	1.61221	1,732,620	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,909.98000	6.90998	6,543,170	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,597.57000	1.59757	1,717,160	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,942.90000	6.94290	6,575,260	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,583.05000	1.58305	1,701,810	21.85	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,912.60000	2.91260	3,083,360	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,971.83000	5.97183	5,650,860	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,945.90000	2.94590	3,118,310	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,004.31000	6.00431	5,682,520	20.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.02	Put		2,929.30000	2.92930	3,100,890	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,036.63000	6.03663	5,714,010	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,013.24000	7.01324	6,672,620	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,814.94000	2.81494	2,974,010	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,949.13000	6.94913	6,609,910	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,843.22000	2.84322	3,003,690	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,981.18000	6.98118	6,641,260	19.60	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,829.04000	2.82904	2,988,810	19.60	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,42
Total for Bond											710,400,984.42	9,149	1,036,80
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/02/2021 GOVI			737.31900	737.31900	739.69900	739.69900			0.00	0	97
GOVI On 06/05/2021 GOVI			745.08400	745.08400	747.52600	747.52600			0.00	0	
GOVI On 05/08/2021 GOVI			753.04500	753.04500	755.53300	755.53300			0.00	0	
GOVI On 04/11/2021 GOVI			761.20700	761.20700	763.73400	763.73400			0.00	0	
Total GOVI Future									0.00	0	97
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			112,510.00000	11.25100	136,310,000		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			112,610.00000	11.26100	136,410,000		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			112,410.00000	11.24100	136,210,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			688,560.00000	68.85600	664,140,000		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 Interr
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		688,460.00000	68.84600	664,040,000		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		688,360.00000	68.83600	663,940,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		364,030.00000	36.40300	339,150,000		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		363,930.00000	36.39300	339,050,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		363,830.00000	36.38300	338,950,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		353,240.00000	35.32400	327,970,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		353,140.00000	35.31400	327,870,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		353,340.00000	35.33400	328,070,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	97
Total for GOVI											0.00	0	97
AL37	On	04/02/2021	Index Future			777.04200	777.04200	777.98700	777.98700		0.00	0	
AL37	On	06/05/2021	Index Future			785.22500	785.22500	786.21900	786.21900		0.00	0	
AL37	On	05/08/2021	Index Future			793.61500	793.61500	794.64000	794.64000		0.00	0	
AL37	On	04/11/2021	Index Future			802.21700	802.21700	803.26600	803.26600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			856.70500	856.70500	858.44400	858.44400		0.00	0	
AL7T	On	06/05/2021	Index Future			865.72700	865.72700	867.52700	867.52700		0.00	0	
AL7T	On	05/08/2021	Index Future			874.97800	874.97800	876.81900	876.81900		0.00	0	
AL7T	On	04/11/2021	Index Future			884.46100	884.46100	886.33600	886.33600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			746.57300	746.57300	749.08100	749.08100		186,643,250.00	25	23
ALBI	On	06/05/2021	Index Future			754.43500	754.43500	757.00700	757.00700		0.00	0	
ALBI	On	05/08/2021	Index Future			762.49700	762.49700	765.11600	765.11600		0.00	0	
ALBI	On	04/11/2021	Index Future			770.76000	770.76000	773.42000	773.42000		0.00	0	
Total ALBI Future											186,643,250.00	25	23
Total For ALBI											186,643,250.00	25	23

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
IGOV	On	04/02/2021	Index Future			264.89600	264.89600	265.22500	265.22500				267,544,960.00	101	1,08
IGOV	On	06/05/2021	Index Future			267.75000	267.75000	268.09600	268.09600				0.00	0	2
IGOV	On	05/08/2021	Index Future			270.67600	270.67600	271.03200	271.03200				0.00	0	
IGOV	On	04/11/2021	Index Future			273.67300	273.67300	274.03700	274.03700				0.00	0	
Total IGOV Future													267,544,960.00	101	1,11
Total For IGOV													267,544,960.00	101	1,11
Total for Index													454,188,210.00	126	1,34
JIBAR	f On	18/11/2020	Jibar Future			3.33500	96.66500	3.33500	96.66500				0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.27500	96.72500	3.24500	96.75500				0.00	0	30,01
JIBAR	f On	20/01/2021	Jibar Future			3.27000	96.73000	3.25000	96.75000				0.00	0	
JIBAR	f On	17/02/2021	Jibar Future			3.24000	96.76000	3.20000	96.80000				0.00	0	
JIBAR	f On	17/03/2021	Jibar Future			3.23500	96.76500	3.18500	96.81500				0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.25000	96.75000	3.21000	96.79000				0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.29000	96.71000	3.25000	96.75000				0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.36500	96.63500	3.34500	96.65500				0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			3.60500	96.39500	3.56500	96.43500				0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			3.71000	96.29000	3.67000	96.33000				0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.03500	95.96500	3.99000	96.01000				0.00	0	
JIBAR	f On	21/09/2022	Jibar Future			4.11500	95.88500	4.07500	95.92500				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			90.29000	90.29000	90.27000	90.27000				0.00	0	5
Total 5Y STND Future													0.00	0	5
Total For 5Y STND													0.00	0	5
Total for Interest Rate Swap													0.00	0	5
Total for Derivatives :												1,164,589,194.42	9,275	1,099,18	
AA06	On	15/04/2021	Spot Bond					0.00000	100.30723				0.00	0	850,000,00
Total AA06 SPOT													0.00	0	850,000,00
Total For AA06													0.00	0	850,000,00
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT													0.00	0	
Total For AA06/JIBAR													0.00	0	
AA07	On	15/04/2021	Spot Bond			4.93000	102.71937	4.93000	102.70577				0.00	0	
Total AA07 SPOT													0.00	0	
Total For AA07													0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01/R On 24/11/2020 Spot Bond			10.00000	110.62900	10.00000	110.59800				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	110.84800	10.00000	110.81800				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.73000	304.37520	3.73000	304.32706				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.88366				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.43683				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.43302	9.65000	103.72414				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.22447				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.91693				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.61452				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.33395				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.54520				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.06388				0.00	0	
Total ABFN21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.76861				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.50319				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.72802				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.43472				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.17422				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.22244				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.92388				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.95780				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.00906				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.56527				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.63645				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.44236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.69130				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.96242				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.52511				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.33071				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.25826				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.53995				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.63179				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.74978				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.44463				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.45831				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.46814				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.72218				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.94453				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.94143				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.49619				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.05073				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.08755				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.40000	4.40000	4.40000	144.72679				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	62.53621	100.00000	62.39347				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.47000	7.47000	7.47000	135.89556				0.00	0	79,200,00
Total ABKI04 SPOT										0.00	0	79,200,00
Total For ABKI04										0.00	0	79,200,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.30981	100.00000	16.27238				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.23844				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.02000	214.48555	3.02000	214.45574				0.00	0	
Total ABN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	145.18087			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	178.96564			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	206.62919			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.77000	5.77000	5.77000	105.87140			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.90500	6.90500	6.90500	121.94259			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.43000	4.43000	4.43000	101.74496			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.82000	103.20287	3.82000	103.19222			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.27000	107.84874	4.27000	107.83615			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.59000	109.90630	4.59000	109.89253			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.47000	116.72618	6.47000	116.70565			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.68000	115.99029	7.68000	115.96615			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			5.01000	114.15491	5.01000	114.13931			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.79000	111.19849	6.79000	111.17798			14,938,000,000,000.00	2,200,000,000	2,200,000,000	
Total ABS7 SPOT									14,938,000,000,000.00	2,200,000,000	2,200,000,000	
Total For ABS7									14,938,000,000,000.00	2,200,000,000	2,200,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.11625	100.00000	11.09137			0.00	0	0	
Total ABS7/R186 SPOT									0.00	0	0	
Total For ABS7/R186									0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	318.47100			0.00	0	0	
Total ABSI2 SPOT									0.00	0	0	
Total For ABSI2									0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			1.52000	170.14624	1.52000	170.12949			0.00	0	0	
Total ABSI4 SPOT									0.00	0	0	
Total For ABSI4									0.00	0	0	
ABX01 On 10/07/2024 Spot Bond			9.78000	9.78000	9.78000	107.34729			0.00	0	0	
Total ABX01 SPOT									0.00	0	0	
Total For ABX01									0.00	0	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800			0.00	0	0	
Total ACL089/JIBAR SPOT									0.00	0	0	
Total For ACL089/JIBAR									0.00	0	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.97350			0.00	0	0	
Total ACL097 SPOT									0.00	0	0	
Total For ACL097									0.00	0	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.94136			0.00	0	0	
Total ACL098 SPOT									0.00	0	0	
Total For ACL098									0.00	0	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	253.25954			0.00	0	0	
Total ACL127 SPOT									0.00	0	0	
Total For ACL127									0.00	0	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	253.28286			0.00	0	0	
Total ACL128 SPOT									0.00	0	0	
Total For ACL128									0.00	0	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	100.90137			0.00	0	0	
Total ACL129 SPOT									0.00	0	0	
Total For ACL129									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
ACL142 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.90621				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.33999				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.93837				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.93837				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.96573				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.96573				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.72787				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.19051				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.88691				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.35592				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.88045				0.00	0	
Total ACL221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.85632				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.13230				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.40988				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.94773				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.94720				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.82803				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.84403				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.45208				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.61592				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	99.93710				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.50048				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.91401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.42439				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.42439				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.50017				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.41178				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.40757				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.45392				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.50023				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.65153				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.69767				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.25278				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.94574				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			5.46000	113.53299	5.46000	113.51637				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	99.94252				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	99.93824				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	99.90844				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.28391				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.45293				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	99.94246				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	99.93816				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	99.90826				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	99.94678				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.94034				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.93605				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89981				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.34000	112.57333	6.34000	112.55403				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.46000	111.78010	5.46000	111.76375				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.32500	92.16007	11.32500	92.13249				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.24000	176.51808	5.24000	176.48291				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.54302				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.45338				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.07881				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.17994				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.60838				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.19909				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.91437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.67684				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.08931				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.42000	222.00790	5.42000	221.96276				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.43500	199.35109	5.43500	199.31050				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.61030				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	101.18796				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.09332				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.28700				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	101.27094				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN13: On 31/01/2022 Spot Bond			2.50000	168.21667	2.50000	168.19567				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.29781				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.22478				0.00	300,000,000	100,000,000
Total ASN146 SPOT										0.00	300,000,000	100,000,000
Total For ASN146										0.00	300,000,000	100,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	100.22649				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.54500	168.12882	2.54500	168.10763				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	52.78536				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.23065				0.00	300,000,000	100,000,000
Total ASN152 SPOT										0.00	300,000,000	100,000,000
Total For ASN152										0.00	300,000,000	100,000,000
ASN15: On 31/03/2028 Spot Bond			5.45000	171.72258	5.45000	171.68737				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.15118			0.00	0	
Total ASN160 SPOT									0.00	0	
Total For ASN160									0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.00004			0.00	300,000,000	400,000,000
Total ASN161 SPOT									0.00	300,000,000	400,000,000
Total For ASN161									0.00	300,000,000	400,000,000
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN163 SPOT									0.00	0	
Total For ASN163									0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN164 SPOT									0.00	0	
Total For ASN164									0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.21808			0.00	0	
Total ASN165 SPOT									0.00	0	
Total For ASN165									0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN172 SPOT									0.00	0	
Total For ASN172									0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN176 SPOT									0.00	0	
Total For ASN176									0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.04940			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.76738			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.48000	97.57603	5.48000	97.55613			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.80485				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.81805				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.89968				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond					0.00000	99.90846				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	99.89540				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.84142				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	99.85619				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	101.04619				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.80593				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.01609				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.98524				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	99.94274				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.01640				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.81140				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.87725				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.14259				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond					0.00000	100.95460				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.90500	4.90500	4.90500	95.64363				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.56500	5.56500	5.56500	86.88308				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.82701				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.95444				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.14820				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.83377				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.59000	96.19623	5.59000	96.17630				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.89331				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.13646				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.13646				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.80480				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.86114				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85308				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85308				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.19591				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.03805				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.83536				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.30287				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.93721				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.93721				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.02363				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.84340				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.98685				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.89276				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.83697				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.99781				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	101.04343				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	105.50611				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.82726				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.82726				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.76531				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.79211				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.07825				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.03019				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.87004				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.44412				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.44875				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	103.29518				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	103.44104				0.00	0	
Total ASN463 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.90859				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	103.37607				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.26150				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.31132				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	103.08505				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.94264				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.09091				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.86578				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.04612				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.93006				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.30000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	102.50460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.86256				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.95544				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.93985				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.94534				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.84250				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.81072				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.82955				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.82955				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	101.10104				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.70808				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.66464				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	100.73756				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.00000	102.81618	9.00000	101.28219				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.18000	102.54320	8.18000	101.14296				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.59873	8.36000	101.16811				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	102.59873	8.36000	101.16811				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN514 On 30/03/2021 Spot Bond					0.00000	100.58808				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.50196				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.41137				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	107.22512	9.10000	100.74795				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	108.17800	11.05000	100.69630				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	107.26938	11.00000	100.42192				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.06647				0.00	0	
Total ASN531 SPOT										0.00	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 ASN531									0.00	0	
ASN53: On 31/01/2024 Spot Bond			100.00000	16.54621	100.00000	16.39399			0.00	0	6,500,000,00
Total ASN532 SPOT									0.00	0	6,500,000,00
Total For ASN532									0.00	0	6,500,000,00
ASN53: On 18/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,00	30,000,000,00
Total ASN533 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,00	30,000,000,00
Total For ASN533								10,000,000,000,000.00	30,000,000,000	30,000,000,00	30,000,000,00
BAW18 On 05/12/2020 Spot Bond					0.00000	101.05562			0.00	0	
Total BAW18 SPOT									0.00	0	
Total For BAW18									0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.12000	104.60289	4.12000	104.59111			0.00	0	
Total BAW19 SPOT									0.00	0	
Total For BAW19									0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.86000	107.14892	4.86000	107.13470			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.43468	9.30000	101.40921			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.46040			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.62068			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.94453			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.17507			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.63796			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.93000	104.96310	5.93000	101.19591			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.60385				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.79035				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.07324				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.05974				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.66000	7.66000	7.66000	109.03569				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.97145				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.97145				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.97145				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.39000	10.39000	10.39000	108.86287				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.14062				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.00152				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.96529				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.96538				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.98086				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.10724				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.10724				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.12110				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.14122				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.10676				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.14066				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.27693				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.31004				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.31004				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.31004				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.34418				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.31063				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.31063				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.37852				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.13470				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.94091				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.33500	7.33500	7.33500	105.13088				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.20755				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.51324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.65405				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.11805				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.46000	111.40455	6.46000	111.38498				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.48842				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.35954				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.36000	103.22910	6.36000	103.21163				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.07297				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.46000	107.46947	5.46000	107.45375				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.69037				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.78997				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.88378				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.12850				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.91623				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.95089				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.34768				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.09124				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.03899				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.31565				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.20000	112.15695	5.20000	112.14105				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.90493				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.95405				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.57179				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.57401				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.33163				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.63225				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.93596				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.84539				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	100.74156				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.39988				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.61211				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.01897				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.48795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.49033				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.20684				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.22421				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.47420				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.51349				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.19683				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.20681				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.21549				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.87699				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.13819				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.06000	103.62998	4.06000	103.61867			0.00	0	690,000,00
Total CBL26 SPOT									0.00	0	690,000,00
Total For CBL26									0.00	0	690,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.22136			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.07594			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.83000	118.55438	6.83000	118.53264			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.18000	118.81621	7.18000	118.79331		574,400,000,000.00	0.00	80,000,000	40,000,00
Total CCT02 SPOT								574,400,000,000.00		80,000,000	40,000,00
Total For CCT02								574,400,000,000.00		80,000,000	40,000,00
CCT03 On 15/03/2025 Spot Bond			7.71000	114.47926	7.71000	114.45534		308,400,000,000.00	0.00	40,000,000	20,000,00
Total CCT03 SPOT								308,400,000,000.00		40,000,000	20,000,00
Total For CCT03								308,400,000,000.00		40,000,000	20,000,00
CCT04 On 17/07/2027 Spot Bond			9.13000	108.56178	9.13000	106.25633		0.00	0.00	0	
Total CCT04 SPOT								0.00		0	
Total For CCT04								0.00		0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.84820	10.00000	110.81780		0.00	0.00	0	
Total CGR14/JIBAR SPOT								0.00		0	
Total For CGR14/JIBAR								0.00		0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.34011		0.00	0.00	0	
Total CGR29 SPOT								0.00		0	
Total For CGR29								0.00		0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.11907		0.00	0.00	0	
Total CGR38 SPOT								0.00		0	
Total For CGR38								0.00		0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.34108		0.00	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	100.19823				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.37198				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.78371				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76736				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.55765				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.59396				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.85125				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.17362	3.14000	159.07166				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.47000	2.47000	2.47000	159.31323				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.23659	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.46117				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.23000	114.57766	6.23000	114.55825				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.28715	8.70700	122.26900				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.37880				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.52337				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.05500	103.22450	5.05500	103.21043				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.57305	10.98000	100.54336				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.47864				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	120.51578	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.86911				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	100.41444				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.87723				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.01815				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.01774				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	101.17459				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	101.26494				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN421										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.19763				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.51161				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.02193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.94958				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.35745				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			4.95500	103.06291	4.95500	103.04920				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.47000	168.27527	2.47000	168.25440				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.94000	129.33575	5.94000	129.30777				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.18000	128.13569	6.18000	128.10717				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.03014				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.17867				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.38134				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			5.66000	107.34302	5.66000	107.32647				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.58510				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.00479				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.38508				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	48.68046	100.00000	48.57330				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.23741				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.47409				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.91260				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.15500	108.98460	5.15500	108.96945				0.00	0	
Total CLN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	107.00635	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.46000	108.71736	5.46000	108.70145				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.37822				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.03654				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.82809				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.86000	116.23951	5.86000	116.22097				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.16645				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	99.98539				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.59618				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.63224				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.91805				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.27594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.34483				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.28891				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.57176				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.78794	9.96000	101.76061				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.56511	10.01000	100.53812				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.90459				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.73152	9.60000	100.86237				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.97394				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.88739				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.08714				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.80509	9.20000	101.77980				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2021 Spot Bond					0.00000	100.32048				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.92300				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.56551				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.97656				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.47790				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.90728				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.97394				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.95774				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.47916				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.56000	8.56000	8.56000	110.22878				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.95655				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.34626				0.00	0	
Total CLN537 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.55068				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	129.06200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.21791				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.53807				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.03000	111.47938	8.03000	111.45552				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.08000	108.61352	8.08000	108.58976				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.17000	108.22765	8.17000	108.20372				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.58976				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond					0.00000	101.25965				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.01941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.10074				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.92574				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.61371				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	128.30700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.12054				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.04148	10.19000	100.07686				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.03000	110.25111	8.03000	108.79716				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.14823				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.94727				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.45987				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.16636				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.11295				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.09885				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.39193				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.26000	108.56099	8.26000	107.09794				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.10645				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.72255				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.11360				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.96377				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.05413				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.45794				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.75183				0.00	0	
Total CLN579 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.13092				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.14130				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.13728				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.41178				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	101.10842				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.74926				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.05556				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.88373				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.91303				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.11460				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.01640				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.16000	134.72608	4.16000	109.20861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.92710				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.73202				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.92710				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	99.87838				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.70615				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.95607				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.91303				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.91303				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.49606				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.18472				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.09516				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.66761				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.47496				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.94294				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.52692	9.32000	100.50176				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.37030				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.66273				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.09334				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	99.94515				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.14123				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.74449				0.00	0	
Total CLN615 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.75409				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.01398				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.10840				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.29756				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.29641				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.27254				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.35277				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.56000	109.84150	5.56000	109.82513				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.10352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.95500	63.03981	11.95500	84.74290				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	99.98680				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.73000	105.31658	8.73000	105.29212				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	99.94678				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.78707				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.14282				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.94564				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN639 On 12/08/2022 Spot Bond					0.00000	100.09231				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.41434				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.94532				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.89439				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.30555				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.89608				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.17397				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN652 SPOT										0.00	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 CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.01167				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.07827				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.76623				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.90138				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.91269				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.94965				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	97.17400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	97.62000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	123.35800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.72179				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.85632				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.73784				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.09636				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.31902				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.03452				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.82445	135.08731	4.82445	109.76135				0.00	0	72,900,00
Total CLN673 SPOT										0.00	0	72,900,00
Total For CLN673										0.00	0	72,900,00
CLN673 On 31/01/2025 Spot Bond			4.82445	135.08731	4.82445	109.76206				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.36464				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	102.01931				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.87721				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.13473				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.00353				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.83539				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.86114				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.10334				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	101.00752				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.03801				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.03775				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.90134				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.70504				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.90136				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03935				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.26808				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.74998				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.92825				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.58287				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.99852				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.94608				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.05812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.10115				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.30520				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.41644				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.10447				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.17310				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.56380				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.98019				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.87864				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.58606				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.83687				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2021 Spot Bond					0.00000	100.75572				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.08658				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.88507				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.88507				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.88507				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.59468				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.51627				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.53237				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.56184				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.89372				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.36364				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.62538				0.00	0	
Total CLN723 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.20452				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.20452				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.20452				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.11236				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.11236				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.11236				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.20581				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.33500	105.15170	7.33500	105.13088				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.02978				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.91000	117.74308	6.91000	117.72123				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.37000	103.51675	5.37000	103.50179				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.18000	114.48092	9.18000	114.45284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.64000	118.98514	5.64000	118.96706				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			6.29500	107.29222	6.29500	107.27395				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.59000	104.49291	9.59000	104.46602				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.68000	103.17529	9.68000	103.14864				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.66000	8.66000	8.66000	113.24470				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.85668				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.84854				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.90131				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.95954				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.79043				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.62045				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 11/12/2020 Spot Bond					0.00000	100.97080				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.27765				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.34517				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.08151				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.87872				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.79993				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.16035				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.94666				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.05215				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.43000	8.43000	8.43000	106.72556				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.47546				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.94199				0.00	0	
Total DSY05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.41000	105.84420	5.41000	105.82876			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.80000	111.10250	5.80000	111.08524		928,000,000,000.00	160,000,000	89,192,80	
Total DV23 SPOT								928,000,000,000.00	160,000,000	89,192,80	
Total For DV23								928,000,000,000.00	160,000,000	89,192,80	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.35329	100.00000	26.29528		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	26.35329	100.00000	26.29528		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.33000	115.29394	5.33000	115.27746		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.44652	9.69000	102.42018		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.44652	9.69000	102.42018		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.06500	97.41359	11.06500	97.38508		0.00	0		
Total DV29 SPOT								0.00	0		
Total For DV29								0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.54881	10.10000	102.52134		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.54881	10.10000	102.52134		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	100.73858		0.00	0		
Total DVC031 SPOT								0.00	0		
Total For DVC031								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	99.84819		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.34413		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22t On 29/08/2022 Spot Bond					0.00000	98.59568		0.00	0		
Total DVF22B SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.57303				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.38168				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.91789				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.16091				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.00059				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.97709				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.01828				0.00	2,500,000,000	2,500,000,000
Total DVFB25 SPOT										0.00	2,500,000,000	2,500,000,000
Total For DVFB25										0.00	2,500,000,000	2,500,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.58674				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.21293				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.77927				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.22622				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.93770				0.00	0	430,000,000

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 DVFB30 SPOT										0.00	0	430,000,00
Total For DVFB30										0.00	0	430,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.93444				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.17500	110.40846	4.17500	110.39606				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.86500	107.94100	4.86500	107.92666				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.77000	114.27470	5.77000	114.25675				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.68000	98.86235	5.68000	98.84139				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.48000	86.78704	5.48000	86.76934				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.80326	2.25000	131.78772				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.71000	132.30696	4.71000	132.28238				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.73200	117.88420	4.73200	117.86222				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			4.78000	115.34881	4.78000	115.32739				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.34000	101.70568	5.34000	101.68520				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.45000	88.88890	5.45000	88.87084				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.80326	2.25000	131.78772				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	137.18104				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	134.99301				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	103.70330				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	102.79581				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.33066				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	101.75749				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.49147				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	95.96458				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.07000	103.76019	5.07000	103.74600				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.75000	104.24167	8.75000	104.21701				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			10.91500	10.91500	10.91500	94.78562				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.26500	11.26500	11.26500	99.00782				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.83000	8.83000	8.83000	107.01344				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.83000	8.83000	8.83000	108.37166				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.60000	11.60000	11.60000	83.16034				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.30500	10.30500	10.30500	105.75765				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.60000	11.60000	11.60000	99.98181				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.51454				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.56905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.14710				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.34796				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.71555				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.54922				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.12373				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	99.99044				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.13728				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.98357				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.01349				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.93764				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.91082				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.13476				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.18779				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.81171				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.12357				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.05725				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.08879				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.46724				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.05872				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.28289				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.02751				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.02611				0.00	0	
Total ERS3B7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.02970			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.02639			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.02775			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.02571			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.02503			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.02911			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.21000	112.94056	5.21000	112.92477			0.00	0	19,587,40
Total ES23 SPOT									0.00	0	19,587,40
Total For ES23									0.00	0	19,587,40
ES23/R On 25/01/2023 Spot Bond			10.00000	103.17840	10.00000	103.15105			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			7.95000	100.61176	7.95000	100.59021		477,000,000,000.00		60,000,000	3,162,571,30
Total ES26 SPOT								477,000,000,000.00		60,000,000	3,162,571,30
Total For ES26								477,000,000,000.00		60,000,000	3,162,571,30
ES26/R On 02/04/2026 Spot Bond			7.85000	101.04191	7.85000	101.02054			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.38500	75.47380	11.31500	75.82940		25,047,000,000,000.00		2,200,000,000	2,774,186,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33 SPOT									15,047,000,000,000.00	2,200,000,000	2,774,186,90
Total For ES33									15,047,000,000,000.00	2,200,000,000	2,774,186,90
ES33/R On 15/09/2033 Spot Bond			7.50000	101.35143	7.50000	101.33083			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.98000	73.94442	11.98000	73.92078			0.00	0	3,175,797,30
Total ES42 SPOT									0.00	0	3,175,797,30
Total For ES42									0.00	0	3,175,797,30
ES42/R On 25/04/2042 Spot Bond			8.50000	100.59637	8.50000	100.57336			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.42085			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.06058			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.90086			0.00	0	300,000,00
Total EXX05 SPOT									0.00	0	300,000,00
Total For EXX05									0.00	0	300,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.89329			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.24558			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.98633			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01361			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01562			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29712				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.56550				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.10005				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.64306				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.19000	5.19000	5.19000	107.14898				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.18410				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	101.68212				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.13000	103.64845	6.13000	103.63146				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.57880				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.23451				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.47577				0.00	0	
Total FRB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.73644				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.35775				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.76856				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	98.42712				0.00	600,000,000	300,000,00
Total FRB26 SPOT										0.00	600,000,000	300,000,00
Total For FRB26										0.00	600,000,000	300,000,00
FRB27 On 03/06/2026 Spot Bond			8.53000	111.93079	8.53000	111.90524				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.52000	170.14624	1.52000	170.12949				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.33000	2.33000	2.33000	316.27628				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	145.35349				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.31000	184.92981	4.31000	184.89755				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.85000	4.85000	4.85000	96.03800				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	207.03969				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.72000	81.38126	5.72000	81.36400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.74000	82.17265	5.74000	82.15532				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.34000	4.34000	4.34000	137.65286				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	87.30033				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.58000	168.06054	2.58000	168.03920				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.44000	166.39527	3.44000	166.37031				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.66707				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.10953				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.97388				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.35108				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.05006				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.35122				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.29655				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	102.89011				0.00	0	
Total FRC272 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.47687	9.80000	100.45031				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.95760				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.96137				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	101.03348				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	99.94515				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.98182				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.34795				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	100.60044				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.15614				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.91679				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.44193				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.84828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.85692				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.41444				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.39699				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.38856				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.01655				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.01738				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.14252				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.27147				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	101.72740				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.98931				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.45840				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 28/12/2020 Spot Bond					0.00000	100.63698				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.22440				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.12644				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.63758				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.82895				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.96244				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.95000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.42000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.06217				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	110.62000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	94.69989				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.03115				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.30096				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.31088				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.06204				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.08783				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.97355				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.65383				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.06222				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.63522				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.17423				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.17385				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.47803				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.24737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.24737				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.89886				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.32716				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	105.00039				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.69396				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	101.06163				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.69801				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.67101				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.26774				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.02459				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.86920				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.51605				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.21553				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.96792				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.02203				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.34266				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.22724				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.20447				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000,00
Total FRC351 SPOT										0.00	0	4,500,000,00
Total For FRC351										0.00	0	4,500,000,00
FRC66 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	166.79496				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	166.91106				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.14000	3.14000	3.14000	166.94976				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.06000	91.56720	5.06000	91.54931				0.00	0	
Total FRI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.38000	98.85148	5.38000	98.83156				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.85122				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.28806				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.04672				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.40896				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69720				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.36408				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.37470				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.99496				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.27473				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	112.91890				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	99.86658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.73079				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.33440				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.44000	98.08380	5.44000	98.06388				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.37000	200.63071	5.37000	200.59019				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.58000	96.32066	5.58000	96.30075				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	199.99831				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.89000	140.13366	3.89000	140.11096				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.53979	3.70500	123.52040				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.43000	98.21123	5.43000	98.19133				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.52000	197.69295	5.52000	197.65221				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.57000	196.72550	5.57000	196.68472				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.42000	178.01417	3.42000	142.73261				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.60000	196.14782	5.60000	196.10703				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.58000	96.32066	5.58000	96.30075				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.26000	173.84691	5.26000	173.81216				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.33000	87.51136	6.33000	87.49154				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.15000	175.09054	5.15000	175.05605				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.21000	174.41096	5.21000	174.37631				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.11000	186.64167	6.11000	186.60032				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.26000	88.29026	6.26000	88.27043				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	96.30075				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.56000	96.57015	5.56000	96.55023				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.02000	176.57342	5.02000	176.53925				0.00	0	
Total FRS137 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.88000	190.85632	5.88000	190.81521				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.15000	175.09054	5.15000	175.05605				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.15000	175.09054	5.15000	175.05605				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.44000	171.83363	5.44000	171.79846				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.19000	138.49018	4.19000	138.46664				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.28000	168.64709	2.28000	168.62703				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.50000	171.16848	5.50000	171.13316				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.54000	170.72669	5.54000	170.69127				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.16000	138.65352	4.16000	138.63007				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.01500	176.63075	5.01500	176.59658				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	170.58101				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	12.69740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	13.95915				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.50141				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	17.45692				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	11.75884				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.22592				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.42032				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.46534				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.51614				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	14.59393				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	100.90458				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.82098				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	130.01581				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	146.29117				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	141.23841				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	152.04222				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	125.45385				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	22.73942				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.17523				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.20371				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.10178				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.25077				0.00	0	
Total FRS201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 15/03/2021 Spot Bond					0.00000	108.87106				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.52390				0.00	0	200,000,00
Total FRS206 SPOT										0.00	0	200,000,00
Total For FRS206										0.00	0	200,000,00
FRS206 On 18/11/2024 Spot Bond					0.00000	100.01342				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	106.49612				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.84997				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	106.01257				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	101.46409				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.74039				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.85757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.20880				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.95401				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.82055				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.86920				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.83258				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.50766				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	100.42882				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	100.01851				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.52407				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.67030				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 25/08/2025 Spot Bond					0.00000	93.07277				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.34041				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	105.50041				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	100.25612				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.37000	2.37000	2.37000	315.92688				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.11000	318.24308	2.11000	318.20662				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.11000	2.11000	2.11000	318.20662				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.52000	170.14624	1.52000	170.12949				0.00	0	
Total FRS46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.77000	169.65099	1.77000	169.63315				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21013				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.28000	91.23118	5.28000	91.21304				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.89000	64.84372	4.89000	96.35471				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	143.35434				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	141.77787				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.17000	3.17000	3.17000	309.03826				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.38000	4.38000	4.38000	108.93667				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.78000	122.51808	5.78000	122.49901				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.13000	117.62505	6.13000	117.60576				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.64000	114.99330	6.64000	114.97266				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.92000	118.52437	6.92000	118.50210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.34000	119.30131	7.34000	119.27794				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.18500	112.92056	8.18500	112.89594				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.61500	108.27059	8.61500	108.24579				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.71000	114.34274	8.71000	114.31597				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.04000	75.26063	11.04000	75.23841				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.50077				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.78266				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.98725				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.98868				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.98791				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.98744				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.98730				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.51774				0.00	0	1,300,000,00
Total GBL04 SPOT										0.00	0	1,300,000,00
Total For GBL04										0.00	0	1,300,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	99.61761				0.00	0	1,300,000,00
Total GBL05 SPOT										0.00	0	1,300,000,00
Total For GBL05										0.00	0	1,300,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.10508				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.96782				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.16049				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.23576				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.75305				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.45000	105.21153	4.45000	105.19286				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.58657				0.00	0	100,000,00
Total GRT07 SPOT										0.00	0	100,000,00
Total For GRT07										0.00	0	100,000,00
GRT11 On 13/05/2021 Spot Bond					0.00000	100.14479				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.47755				0.00	0	
Total GRT14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.59375				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.36000	113.67315	5.36000	113.65663				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.91982				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.56564				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.48000	105.01076	8.48000	104.98679				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.44778				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.63209				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.62828				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.34017				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.91880				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.17921				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.85857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.89678				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.26835				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.85919				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.73232				0.00	0	3,000,000,00
Total GRT32 SPOT										0.00	0	3,000,000,00
Total For GRT32										0.00	0	3,000,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	97.42765				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.77881				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.57309				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.67612				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.22827				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.47732				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.16687				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	99.98660				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.73347				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.76352				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.82329				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.77846				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.22274				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.68563				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.97195				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.88390				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.39400				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.09777				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.87918				0.00	0	
Total HILB07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.67800				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.91879				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.37128				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21299				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.05289				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.02721				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				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	100.72652				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.67875				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.66516				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.71000	313.01707	2.71000	312.97616				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.07000	3.07000	3.07000	316.01461			1,842,000,000,000.00		600,000,000	200,000,00

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 HWAY24 SPOT									1,842,000,000,000.00	600,000,000	200,000,000
Total For HWAY24									1,842,000,000,000.00	600,000,000	200,000,000
HWAY3 On 28/08/2030 Spot Bond			9.80500	113.37297	9.80500	105.77766			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.39000	72.56706	5.39000	91.41471			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.36500	88.27006	11.36500	88.24354			0.00	0	4,350,000,000
Total HWAY34 SPOT									0.00	0	4,350,000,000
Total For HWAY34									0.00	0	4,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.84071	100.00000	11.81464			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.40500	87.59155	11.40500	87.56515			0.00	0	5,570,000,000
Total HWAY35 SPOT									0.00	0	5,570,000,000
Total For HWAY35									0.00	0	5,570,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.83996	100.00000	11.81389			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	100.65552			0.00	0	25,000,000,000
Total HWF11 SPOT									0.00	0	25,000,000,000
Total For HWF11									0.00	0	25,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.46949			0.00	0	10,000,000,000
Total HWF12 SPOT									0.00	0	10,000,000,000
Total For HWF12									0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	99.85773			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.73500	146.67485	2.74000	146.62655		555,228,273,482,500.00	203,008,509,500	328,478,411,000	
Total I2025 SPOT								555,228,273,482,500.00	203,008,509,500	328,478,411,000	
Total For I2025								555,228,273,482,500.00	203,008,509,500	328,478,411,000	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.98000	102.54264	3.98000	102.52567			408,882,746,034,000.00	102,734,358,300	216,812,352,70
Total I2029 SPOT												18,882,746,034,000.00	102,734,358,300	216,812,352,70
Total For I2029												18,882,746,034,000.00	102,734,358,300	216,812,352,70
I2033	On	28/02/2033	Spot Bond			4.56000	96.47191	4.56000	96.45437			36,965,658,240,000.00	8,106,504,000	149,550,687,40
Total I2033 SPOT												16,965,658,240,000.00	8,106,504,000	149,550,687,40
Total For I2033												16,965,658,240,000.00	8,106,504,000	149,550,687,40
I2038	On	31/01/2038	Spot Bond			4.70000	108.08373	4.68000	108.35091			286,021,019,200,000.00	60,855,536,000	323,451,422,70
Total I2038 SPOT												16,021,019,200,000.00	60,855,536,000	323,451,422,70
Total For I2038												16,021,019,200,000.00	60,855,536,000	323,451,422,70
I2046	On	31/03/2046	Spot Bond			4.72000	95.81217	4.72000	95.79441			350,873,834,024,000.00	74,337,676,700	279,486,271,10
Total I2046 SPOT												10,873,834,024,000.00	74,337,676,700	279,486,271,10
Total For I2046												10,873,834,024,000.00	74,337,676,700	279,486,271,10
I2050	On	31/12/2050	Spot Bond			4.76500	97.40258	4.74000	97.82572			532,063,480,421,000.00	111,660,751,400	296,430,214,70
Total I2050 SPOT												12,063,480,421,000.00	111,660,751,400	296,430,214,70
Total For I2050												12,063,480,421,000.00	111,660,751,400	296,430,214,70
IBL101	On	24/05/2022	Spot Bond			5.17500	5.17500	5.17500	105.48657			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	101.23777			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.83000	311.98470	2.83000	311.94291			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL110	On	07/03/2021	Spot Bond			8.12000	8.12000	8.12000	101.66888			0.00	0	
Total IBL110 SPOT												0.00	0	
Total For IBL110												0.00	0	
IBL113	On	21/05/2021	Spot Bond					0.00000	99.95112			0.00	0	
Total IBL113 SPOT												0.00	0	
Total For IBL113												0.00	0	
IBL114	On	21/05/2022	Spot Bond					0.00000	100.12939			0.00	0	
Total IBL114 SPOT												0.00	0	
Total For IBL114												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	99.94862			0.00	0	
Total IBL115 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01151				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.58098				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01153				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.49801				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.18946				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.51467				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.09702				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.73864				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.39490				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.94506				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.94888				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.03390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.97205				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.00822				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.98779				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.98783				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.82473				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.84512				0.00	0	400,000,00
Total IBL145 SPOT										0.00	0	400,000,00
Total For IBL145										0.00	0	400,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.66235				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.93219				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92893				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.61174				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	169.91084				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	110.84800	10.00000	110.81800				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.82000	115.56149	5.82000	115.54347				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.53955				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.92000	169.35484	1.92000	169.33634				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	99.94357				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.25000	110.91713	4.25000	110.90446				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.35393				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.06000	103.08458	4.06000	103.05647				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	70.29927	100.00000	69.95235				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.89017				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.76848				0.00	0	
Total IBL95 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.98025				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0 On 24/11/2024 Spot Bond			7.68000	106.24984	7.68000	106.22809				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0 On 13/05/2030 Spot Bond			9.81500	109.09111	9.81500	109.34270				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1 On 05/12/2021 Spot Bond					0.00000	101.04348				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.30000	116.64049	8.30000	116.61458				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.28742				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.04420				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.08850				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.73527				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.36497				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.13739				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.84771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.11864				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.74384				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.79458				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.05692				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.40880				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.89544				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.18000	109.21133	7.18000	109.19029				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.91500	102.38343	4.91500	102.36990				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.20085				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING375 On 24/02/2023 Spot Bond					0.00000	101.03134				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.70557				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.69872				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.46442				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.47328				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.36000	104.86835	6.36000	104.85034				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.88171				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.62363				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.07498				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.89394				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.90826				0.00	0	
Total IPF16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.78902				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.80484				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.82065				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.38387				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.93780				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.19222				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.48474				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.13732				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13983				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.74855				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.98797				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.69679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.92881				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.83472	2.75000	100.82723				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.91000	166.70139	5.91000	166.66517				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.33478				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.36000	104.72048	6.36000	104.70250				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.22897				0.00	0	6,243,000,00
Total IV035 SPOT										0.00	0	6,243,000,00
Total For IV035										0.00	0	6,243,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	102.14004				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.18690				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.02000	4.02000	4.02000	165.25819				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.90122				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.18000	105.60861	7.18000	105.58802				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	102.38824				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.19500	7.19500	7.19500	104.99153				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.34649				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.52000	168.17761	2.52000	168.15655				0.00	0	119,400,00
Total IV045 SPOT										0.00	0	119,400,00
Total For IV045										0.00	0	119,400,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.28191				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.77705				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.81000	167.77847	5.81000	167.74248				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				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	100.70610				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.36000	102.35245	10.36000	102.32435				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.67500	110.04530	5.67500	110.02848				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.79162				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	100.81245				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.79856				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.46278				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.32500	102.20117	5.32500	102.18664				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.01883				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.02340				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.58825				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.49602				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.27257				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.35813				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.09934				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.97760				0.00	0	

Contract 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	101.02986				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.78869				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.58651				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.52590				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.26471				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	100.17142				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.36598				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.67254				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.92553				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	100.92381				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.70167				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.15377				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.49597				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.06352				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.67351				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.63170				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.41741				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.73968				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.10158				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	100.09707				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.01034				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.86939				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.42067				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.55951	7.40000	103.04327				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.96878				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.89600				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.82333				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.78185				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.74040				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.46155				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.38950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.31757				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.24573				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.17400				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.12283				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.10238				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.05128				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.03085				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.07031				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP006 On 29/06/2021 Spot Bond					0.00000	100.57692				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.91000	104.55127	5.91000	104.53455				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.25153				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.50971				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.42012				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.10468				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.86596				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.46622				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.34962				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.27000	127.94957	8.27000	127.92093				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.65895				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.53099				0.00	0	
Total LBK18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.14000	110.50520	6.14000	110.48694				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.42479				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.16000	108.11635	8.16000	108.09260				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.98040				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.72503				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.87500	93.76170	11.87500	93.73182				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.21000	105.52049	9.21000	105.49453				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.78872				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.11734				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.14394				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.61951				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.55863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.14857				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.71357				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.26387				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.71000	109.16459	5.71000	109.14772				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.17560				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.01279				0.00	0	1,000,000,00
Total LGL08 SPOT										0.00	0	1,000,000,00
Total For LGL08										0.00	0	1,000,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.02539				0.00	0	1,100,000,00
Total LGL09 SPOT										0.00	0	1,100,000,00
Total For LGL09										0.00	0	1,100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.85177				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.16086				0.00	0	30,000,00
Total LGL11 SPOT										0.00	0	30,000,00
Total For LGL11										0.00	0	30,000,00
LHL27 On 13/02/2021 Spot Bond					0.00000	100.12708				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.14961				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL29 On 05/12/2020 Spot Bond					0.00000	101.33658				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.39644				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.88262				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.87949				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.98702				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.98647				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.98606				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.95214				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.96720				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.28581				0.00	0	300,000,00
Total MBF061 SPOT										0.00	0	300,000,00
Total For MBF061										0.00	0	300,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	101.17814				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.75038				0.00	0	5,000,000,00
Total MBF065 SPOT										0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF065										0.00	0	5,000,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.88650				0.00	10,160,000,000	6,080,000,00
Total MBF066 SPOT										0.00	10,160,000,000	6,080,000,00
Total For MBF066										0.00	10,160,000,000	6,080,000,00
MBF06 On 17/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				900,000,000,000,000.00	9,000,000,000	35,500,000,00
Total MBF067 SPOT										10,000,000,000,000.00	9,000,000,000	35,500,000,00
Total For MBF067										10,000,000,000,000.00	9,000,000,000	35,500,000,00
MBF06 On 17/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				770,000,000,000,000.00	17,700,000,000	90,000,000,00
Total MBF068 SPOT										10,000,000,000,000.00	17,700,000,000	90,000,000,00
Total For MBF068										10,000,000,000,000.00	17,700,000,000	90,000,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.99919				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.04260				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.94990				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.45785				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.54008				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.28370				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.62991				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.77700				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.35048				0.00	0	1,500,000,00

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 MBP046 SPOT										0.00	0	1,500,000,00
Total For MBP046										0.00	0	1,500,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91514				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.62993				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.64412				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.30664				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.93920				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.48500	103.54389	4.48500	103.53136				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.22500	7.22500	7.22500	119.10196				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			4.96000	112.59227	4.96000	112.57729				0.00	0	1,650,000,00
Total MMIG05 SPOT										0.00	0	1,650,000,00
Total For MMIG05										0.00	0	1,650,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.62412				0.00	0	1,200,000,00
Total MMIG06 SPOT										0.00	0	1,200,000,00
Total For MMIG06										0.00	0	1,200,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.35778				0.00	0	1,000,000,00
Total MMIG07 SPOT										0.00	0	1,000,000,00
Total For MMIG07										0.00	0	1,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	97.30383				0.00	0	500,000,00
Total MML01 SPOT										0.00	0	500,000,00
Total For MML01										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			7.83000	111.06290	7.83000	111.03959				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.42801				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.24218				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.21203				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.84087				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.60536				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.88227				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.11876				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.12360				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.31353				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.60456				0.00	320,000,000	160,000,000
Total MTN17 SPOT										0.00	320,000,000	160,000,000
Total For MTN17										0.00	320,000,000	160,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.57414				0.00	0	
Total MTN18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.03349				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.84254				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.39775				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.33123				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.78000	107.14008	7.78000	104.58166				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.35963				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.11641				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	99.94237				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	99.94349				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	99.94349				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	99.93918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.65883				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.81540				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.88519				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.15843				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.81037				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.76136				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.99783				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.19871				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.38333				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.28000	105.60169	5.28000	105.58649				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.76000	113.62304	5.76000	113.60551				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			8.71000	111.09574	8.71000	111.07001				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.84285				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.41065				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25918				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.38297				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.29933				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.87500	104.34850	4.87500	104.33458				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.06000	102.99096	5.06000	102.97692				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.58344	9.38000	101.55812				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.32500	114.92826	5.32500	114.91157				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.18000	106.72464	4.18000	106.71258				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.62500	107.30751	4.62500	107.29418				0.00	0	
Total NBK15A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.83000	115.90571	5.83000	115.88761			0.00	0	500,000,00
Total NBK16A SPOT									0.00	0	500,000,00
Total For NBK16A									0.00	0	500,000,00
NBK17 On 22/04/2026 Spot Bond			6.60000	115.84150	6.60000	115.82084			0.00	0	1,340,000,00
Total NBK17A SPOT									0.00	0	1,340,000,00
Total For NBK17A									0.00	0	1,340,000,00
NBK19 On 01/06/2022 Spot Bond			5.15500	111.04504	5.15500	111.02960			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.59000	122.10146	6.59000	122.07984			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.89138			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.65000	118.84379	7.65000	118.81955		15,300,000,000,000.00	2,000,000,000	3,000,000,00	
Total NBK21A SPOT								15,300,000,000,000.00	2,000,000,000	3,000,000,00	
Total For NBK21A								15,300,000,000,000.00	2,000,000,000	3,000,000,00	
NBK22 On 19/11/2022 Spot Bond			4.25000	111.05986	4.25000	111.04696			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.31500	118.50992	6.31500	118.48957			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.35500	119.34081	7.35500	119.31700			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.10655			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.72000	4.72000	4.72000	115.21875			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.78579			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	22.95071	100.00000	22.89936				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.54454				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.54000	116.24807	7.54000	116.22431				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.65500	116.42391	4.65500	116.40935				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.70000	120.92473	6.70000	120.90308				0.00	0	260,000,00
Total NBK29A SPOT										0.00	0	260,000,00
Total For NBK29A										0.00	0	260,000,00
NBK30 On 20/02/2024 Spot Bond			5.28500	115.11630	5.28500	115.09997				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.35968				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.41000	111.12122	5.41000	111.10484				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.34453				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.35790				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	102.45207				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.75152				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.97615				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.50500	9.50500	9.50500	69.92533				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.68334				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.48262				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.23634				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.15312				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.15910				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.12370				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.60284				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.23955				0.00	0	
Total NBK48B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.67922				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.43494				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.51287				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.90998				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.67740				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.94594				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.71288				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	100.21339				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK57 On 01/08/2026 Spot Bond					0.00000	99.41213				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK58 On 01/08/2029 Spot Bond					0.00000	99.57521				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK59 On 24/02/2023 Spot Bond					0.00000	100.36924				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK60 On 24/02/2025 Spot Bond					0.00000	100.43459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.86234				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86923				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			8.67500	107.40952	8.67500	107.38433				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86118				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.71000	106.79575	8.71000	106.77060				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86923				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88199				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89808				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.67224				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.74584				0.00	0	
Total NEDT1B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.41174				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.71887				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.45554				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.39128				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.89059				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.94894				0.00	0	2,650,000,00
Total NGL04 SPOT										0.00	0	2,650,000,00
Total For NGL04										0.00	0	2,650,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.20183				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.24679				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.59056				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.94763				0.00	0	3,000,000,00
Total NGL08 SPOT										0.00	0	3,000,000,00
Total For NGL08										0.00	0	3,000,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.94798				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.18216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.19152				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.51083				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.52707				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.31520				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			940,000,000,000,000.00	19,400,000,000	47,200,000,000	
Total NGT107 SPOT									10,000,000,000,000.00	19,400,000,000	47,200,000,000	
Total For NGT107									10,000,000,000,000.00	19,400,000,000	47,200,000,000	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800			0.00	0		
Total NHM001/JIBAR SPOT									0.00	0		
Total For NHM001/JIBAR									0.00	0		
NHM00 On 12/05/2021 Spot Bond			13.50000	100.33024	13.50000	100.29537			0.00	0		
Total NHM002 SPOT									0.00	0		
Total For NHM002									0.00	0		
NHM00 On 16/04/2021 Spot Bond					0.00000	100.31763			0.00	0		
Total NHM006 SPOT									0.00	0		
Total For NHM006									0.00	0		
NHM00 On 16/04/2022 Spot Bond					0.00000	100.66079			0.00	0		
Total NHM007 SPOT									0.00	0		
Total For NHM007									0.00	0		
NHM00 On 26/04/2022 Spot Bond					0.00000	100.46328			0.00	0		
Total NHM009 SPOT									0.00	0		
Total For NHM009									0.00	0		
NHM01 On 24/05/2022 Spot Bond					0.00000	99.90452			0.00	0		
Total NHM011 SPOT									0.00	0		
Total For NHM011									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	101.28910				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.00352				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.20792				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.16485				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.89017				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.88538				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	99.88091				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	196.68472				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	182.37923				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	142.31050				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68000	3.68000	3.68000	104.87567				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	98.19133				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	141.72194				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	139.56036				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	181.90400				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.31000	184.92981	4.31000	184.89755				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.54500	96.75777	5.54500	96.73787				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.69310				0.00	0	
Total NN011 SPOT										0.00	0	
Total For NN011										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	103.99137				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.81551				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.55194				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.45933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.87386				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.00929				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.94333				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.00642				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.67350				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	106.33254				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.98785				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.94236				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	103.06680				0.00	0	200,000,00
Total NN040 SPOT										0.00	0	200,000,00
Total For NN040										0.00	0	200,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	119.07084				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	100.10300				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	118.89311				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	116.71862				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.95052				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	110.16578				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.90219				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.24024				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	104.93603				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.16540				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.00464				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.06000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.69735				0.00	0	
Total NNF012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	102.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	101.16000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	98.58993				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.03729				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.02350				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	89.50255				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.95671				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 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 NNF021 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NNF021									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NNF03 On 01/08/2022 Spot Bond					0.00000	89.50255				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.17356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.65372				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	99.96074				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	83.71461				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.94417				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.94412				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.94779				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95747				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.09102				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93984				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.94244				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.95253				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.20309				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.95089				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.81000	112.35124	5.81000	112.33346				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.96000	193.17920	2.96000	197.75673				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.91000	118.53946	8.91000	124.62020				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.11223	100.00000	18.06295				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.29606				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.19172				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04591				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.82814				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.99089				0.00	200,000,000	820,000,000
Total NTC25 SPOT										0.00	200,000,000	820,000,000
Total For NTC25										0.00	200,000,000	820,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.30520				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.85858				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.87114				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.78717				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	101.00394				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.90547				0.00	0	
Total NTC32 SPOT										0.00	0	
Total For NTC32										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.48920				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.01000	108.49764	5.01000	108.48280				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.89000	116.84974	6.89000	116.82788				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.21000	111.73439	5.21000	111.71852				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			7.21500	118.64811	7.21500	118.62488				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.48572				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	1,000,000.00
Total For OML11										0.00	0	1,000,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	100.10040				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95426				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.98292				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.84583				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.57270				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.13483				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.85174				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.98603				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.98408				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.98381				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
PRE2D On 20/02/2022 Spot Bond					0.00000	99.98353			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			6.96000	121.66716	6.93000	121.80694			197,649,741,552,000.00	3,907,708,296,200	3,864,166,799,500
Total R186 SPOT									17,649,741,552,000.00	907,708,296,200	364,166,799,500
Total For R186									17,649,741,552,000.00	907,708,296,200	364,166,799,500
R197 On 07/12/2023 Spot Bond			1.76000	321.34165	1.76000	321.30787			174,405,481,360,000.00	99,094,023,500	63,153,594,300
Total R197 SPOT									14,405,481,360,000.00	99,094,023,500	63,153,594,300
Total For R197									14,405,481,360,000.00	99,094,023,500	63,153,594,300
R202 On 07/12/2033 Spot Bond			4.58000	217.01961	4.57000	217.19812			138,320,289,170,000.00	30,200,936,500	129,057,541,800
Total R202 SPOT									18,320,289,170,000.00	30,200,936,500	129,057,541,800
Total For R202									18,320,289,170,000.00	30,200,936,500	129,057,541,800
R2023 On 28/02/2023 Spot Bond			4.15000	109.46728	4.16000	109.43227			878,932,752,325,000.00	693,718,735,500	489,373,287,100
Total R2023 SPOT									18,932,752,325,000.00	693,718,735,500	489,373,287,100
Total For R2023									18,932,752,325,000.00	693,718,735,500	489,373,287,100
R2030 On 31/01/2030 Spot Bond			8.80500	97.41120	8.80500	97.38840			569,936,964,587,000.00	1,881,878,133,400	1,840,115,204,600
Total R2030 SPOT									19,936,964,587,000.00	881,878,133,400	840,115,204,600
Total For R2030									19,936,964,587,000.00	881,878,133,400	840,115,204,600
R2032 On 31/03/2032 Spot Bond			9.85000	90.34134	9.85000	90.31748			584,346,411,390,000.00	2,698,918,417,400	1,010,856,889,200
Total R2032 SPOT									34,346,411,390,000.00	698,918,417,400	101,085,688,920
Total For R2032									34,346,411,390,000.00	698,918,417,400	101,085,688,920
R2035 On 28/02/2035 Spot Bond			10.59000	89.47473	10.59000	89.44923			066,088,704,256,000.00	1,611,528,678,400	514,803,808,200
Total R2035 SPOT									16,088,704,256,000.00	611,528,678,400	514,803,808,200
Total For R2035									16,088,704,256,000.00	611,528,678,400	514,803,808,200
R2037 On 31/01/2037 Spot Bond			10.83500	84.91166	10.83500	84.88731			896,471,566,987,000.00	1,467,140,892,200	612,493,382,800
Total R2037 SPOT									16,471,566,987,000.00	467,140,892,200	512,493,382,800
Total For R2037									16,471,566,987,000.00	467,140,892,200	512,493,382,800
R2040 On 31/01/2040 Spot Bond			11.02500	86.68385	11.02500	86.65858			903,144,176,725,000.00	1,351,759,109,000	683,355,371,400
Total R2040 SPOT									13,144,176,725,000.00	351,759,109,000	583,355,371,400
Total For R2040									13,144,176,725,000.00	351,759,109,000	583,355,371,400
R2044 On 31/01/2044 Spot Bond			11.16000	82.77899	11.16000	82.75457			111,245,289,004,000.00	1,533,265,706,900	1,063,391,866,900
Total R2044 SPOT									11,245,289,004,000.00	533,265,706,900	1,063,391,866,900
Total For R2044									11,245,289,004,000.00	533,265,706,900	1,063,391,866,900
R2048 On 28/02/2048 Spot Bond			11.09500	81.90446	11.09500	81.88003			926,202,486,329,000.00	3,778,837,538,200	3,681,476,688,600
Total R2048 SPOT									16,202,486,329,000.00	778,837,538,200	581,476,688,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									16,202,486,329,000.00	778,837,538,200	581,476,688,60
R208 On 31/03/2021 Spot Bond			3.45000	102.11065	3.45000	102.10112			247,140,000,000,000.00	941,200,000,000	488,972,429,00
Total R208 SPOT									17,140,000,000,000.00	941,200,000,000	488,972,429,00
Total For R208									17,140,000,000,000.00	941,200,000,000	488,972,429,00
R209 On 31/03/2036 Spot Bond			10.38500	69.45092	10.31500	69.83940			674,190,106,348,000.00	1,027,846,904,800	539,080,005,90
Total R209 SPOT									14,190,106,348,000.00	1,027,846,904,800	539,080,005,90
Total For R209									14,190,106,348,000.00	1,027,846,904,800	539,080,005,90
R210 On 31/03/2028 Spot Bond			3.81000	191.08552	3.81000	191.05477			25,551,848,058,000.00	6,706,521,800	34,352,020,70
Total R210 SPOT									15,551,848,058,000.00	6,706,521,800	34,352,020,70
Total For R210									15,551,848,058,000.00	6,706,521,800	34,352,020,70
R212 On 31/01/2022 Spot Bond			1.25000	170.68344	1.27000	170.62793			98,410,536,250,000.00	78,728,429,000	21,625,495,40
Total R212 SPOT									18,410,536,250,000.00	78,728,429,000	21,625,495,40
Total For R212									18,410,536,250,000.00	78,728,429,000	21,625,495,40
R213 On 28/02/2031 Spot Bond			9.35500	86.21093	9.31500	86.42325			914,141,875,850,500.00	632,190,473,100	505,456,540,80
Total R213 SPOT									14,141,875,850,500.00	632,190,473,100	505,456,540,80
Total For R213									14,141,875,850,500.00	632,190,473,100	505,456,540,80
R214 On 28/02/2041 Spot Bond			10.85000	66.04691	10.85000	66.02764			287,293,344,850,000.00	579,474,041,000	395,776,919,30
Total R214 SPOT									17,293,344,850,000.00	579,474,041,000	395,776,919,30
Total For R214									17,293,344,850,000.00	579,474,041,000	395,776,919,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.30265			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.13464			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.59922			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.25863			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.85052			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.87488			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.29380				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.87193				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.78568				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.90685				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.62719				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.78113				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.82065				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.70408				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	96.90421				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.50209				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.03132				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.99909				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.86930				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.10016				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.39710				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.37632				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.69162				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.13408				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.18881				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.83198				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.94488				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.06423				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.51521				0.00	0	
Total RES40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.50402				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.49674				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.41757				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.95000	102.86458	4.95000	102.85092				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.81000	114.44969	5.81000	114.43179				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.18500	99.64256	11.18500	99.61294				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.46000	110.08648	4.46000	110.07328				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.11687				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.23000	103.80466	5.23000	103.79012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.21757				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.66517				0.00	0	300,000,00
Total SBS18 SPOT										0.00	0	300,000,00
Total For SBS18										0.00	0	300,000,00
SBS19 On 23/06/2021 Spot Bond			3.95000	107.76394	3.95000	107.75242				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			5.99000	118.88490	5.99000	118.86553				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.33137				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.90000	118.05544	4.90000	118.03991				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.05500	109.81930	6.05500	109.80150				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.57000	121.20883	6.57000	121.18743				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.07000	119.02229	5.07000	119.00583				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.29500	116.89730	5.29500	116.88070				0.00	0	13,372,555,30
Total SBS38 SPOT										0.00	0	13,372,555,30
Total For SBS38										0.00	0	13,372,555,30
SBS39 On 29/01/2030 Spot Bond			7.58500	116.86846	7.58500	116.84482				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS4 On 16/11/2021 Spot Bond			3.71500	104.79480	3.71500	104.78414				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.23000	111.01939	4.23000	111.00656				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.68000	121.47897	5.68000	121.46017				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.63500	123.31125	6.63500	123.28902				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.36010				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.34500	116.09301	4.34500	116.07946				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.36760				0.00	0	200,000,00
Total SBS47 SPOT										0.00	0	200,000,00
Total For SBS47										0.00	0	200,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.54173				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.80500	109.41041	3.80500	109.39921				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.74000	4.74000	4.74000	117.71566				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.46495				0.00	0	140,000,00
Total SBS52 SPOT										0.00	0	140,000,00
Total For SBS52										0.00	0	140,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.73563				0.00	0	
Total SBS53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.49171				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.99500	111.35509	3.99500	111.34305				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.58567				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	105.33826				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.15434				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.89628				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57676				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.06004				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.37797				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.52561				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.83585				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.00161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.11329				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.18000	317.62785	2.18000	317.59086				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	201.58145				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.95454				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.65479				0.00	0	200,000,00
Total SBT102 SPOT										0.00	0	200,000,00
Total For SBT102										0.00	0	200,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.72452				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.10150				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.49029				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.81241				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.26000	116.09499	6.26000	116.07544				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.53648				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	94.38042				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.14726				0.00	0	300,000,00
Total SBT207 SPOT										0.00	0	300,000,00
Total For SBT207										0.00	0	300,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	100.91865				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.92076				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.23041				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.52384				0.00	0	900,000,00
Total SLI4 SPOT										0.00	0	900,000,00
Total For SLI4										0.00	0	900,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01628				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01440				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.26116				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.04327				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01833				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01892				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01485				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.04612				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.02587				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.02384				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.18830				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.04775				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.17132				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.01000	113.90807	6.01000	113.88954				0.00	0	4,050,000.00
Total SNT03 SPOT										0.00	0	4,050,000.00
Total For SNT03										0.00	0	4,050,000.00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.39116				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.29050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.12242				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.65063				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.94859				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.94323				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.76458				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.95584				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.92617				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.17798				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.47621				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.58123				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.66510				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00 On 31/03/2021 Spot Bond			4.82500	101.61531	4.82500	101.60212				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.82500	101.61531	4.82500	101.60212				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.15500	4.15500	4.15500	138.65733				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			6.90500	121.96520	6.90500	121.94259				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.80500	89.50448	8.80500	89.48319				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.59257				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.29582				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.94345				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.52527				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.56000	112.19552	5.56000	112.17862				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.38000	98.85148	5.38000	98.83156				0.00	0	
Total SSN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.63389				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.26578				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.17072				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.79000	2.79000	2.79000	312.28684				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.33643				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.22200				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	100.53970				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	176.42466				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	142.05791				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	96.30075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	96.25389				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.99000	4.99000	4.99000	176.88356				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.84353				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.84679				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.85473				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.94427				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.91942				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.85642				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.53840				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	89.18500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.88310				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.03152				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.19984				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	199.11450				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.52786				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.21754				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.21608				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.00628				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.31190				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN098										0.00	0	
SSN09 ⁹ On 07/06/2023 Spot Bond					0.00000	101.10331				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 ⁰ On 31/01/2030 Spot Bond			9.47000	93.51907	9.47000	93.49556				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 ⁰ On 28/11/2021 Spot Bond					0.00000	101.02492				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 ⁰ On 21/12/2026 Spot Bond					0.00000	101.04926				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.50000	107.26040	7.50000	107.23871				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.94510				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.54073	8.55000	100.51786				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.80512				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	99.95437				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.95374				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS14 ² On 28/10/2021 Spot Bond					0.00000	100.31766				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14 ⁵ On 20/03/2022 Spot Bond					0.00000	100.49303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.06899				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.21061				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.00951				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.56106				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.61499				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.82955				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.13337				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.78933				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.56611				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.65572				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.97941				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	99.42202				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.53284				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.16207				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.40099				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.42481				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	99.94359				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.55500	105.34633	4.55500	105.33344				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.59166				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.71500	104.46287	4.71500	104.44964				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.93702				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.13534				0.00	0	
Total TH14B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.94154				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.41787				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.51835				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.93508				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.89955				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.14090				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.86543				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	99.94863				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93296				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	99.94791				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	99.95156				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.81985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	99.94982				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	99.94881				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	99.94386				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.32417				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.42073				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	99.93881				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.50756				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	99.94139				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.28625				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.37257				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	99.91860				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	99.95042				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.94838				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.07737	8.49000	102.05431				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.94794				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.94784				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.94579				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.94192				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.94246				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.93731				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.91944				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.91038				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800				0.00	0	
Total TL20/R207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.07580				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.75908				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.30000	108.19122	5.30000	108.17559				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.46000	112.31923	6.46000	112.29950				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.80701				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.77589				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.38000	107.74204	7.38000	107.72059				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.72071				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.80025				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.96952				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.13591				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.12000	112.91400	6.12000	112.89520				0.00	0	1,271,930,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23 SPOT										0.00	0	1,271,930,50
Total For TN23										0.00	0	1,271,930,50
TN23/R On 06/11/2023 Spot Bond			100.00000	19.22457	100.00000	19.18155				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.35000	106.80882	8.35000	106.78508			2,004,000,000,000.00		240,000,000	7,620,000,00
Total TN25 SPOT									2,004,000,000,000.00		240,000,000	7,620,000,00
Total For TN25									2,004,000,000,000.00		240,000,000	7,620,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	13.58711	100.00000	13.55720			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			8.72000	101.07136	8.72000	101.04754			0.00		0	5,257,383,90
Total TN27 SPOT									0.00		0	5,257,383,90
Total For TN27									0.00		0	5,257,383,90
TN27/R On 14/11/2027 Spot Bond			100.00000	9.33671	100.00000	9.31583			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			10.51500	101.09692	10.51500	101.06846			0.00		0	1,500,000,00
Total TN30 SPOT									0.00		0	1,500,000,00
Total For TN30									0.00		0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.05156	8.00000	118.02612			0.00		0	
Total TN30/R2030 SPOT									0.00		0	
Total For TN30/R2030									0.00		0	
TN40 On 09/10/2040 Spot Bond			12.46500	88.69579	12.46500	88.66632			0.00		0	38,660,000,00
Total TN40 SPOT									0.00		0	38,660,000,00
Total For TN40									0.00		0	38,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.21553	10.75000	101.18641			0.00		0	
Total TN40/R214 SPOT									0.00		0	
Total For TN40/R214									0.00		0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.84800	10.00000	110.81800			0.00		0	
Total TPDA01/JIBAR SPOT									0.00		0	
Total For TPDA01/JIBAR									0.00		0	
TPDA0 On 30/11/2020 Spot Bond			5.57000	99.84763	5.57000	104.57695			0.00		0	
Total TPDA08 SPOT									0.00		0	
Total For TPDA08									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B On 14/12/2020 Spot Bond					0.00000	101.06388				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.10890				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.40040				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.36987				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.83720				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.83720				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.60000				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.27000	107.14191	5.27000	107.12651				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.00072				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02639				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.77464				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.14539				0.00	0	
Total TRA4A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.52210				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.56000	111.48505	5.56000	112.13562				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.49410				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.52210				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.88493	8.62000	100.86154				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.35542				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.62754				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.01945				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.81131				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.52952				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.58964				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.85148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	96.55077				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	96.65061				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.48204				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			360,000,000,000.00	3,600,000,000	3,000,000,000	
Total TSP253 SPOT										3,000,000,000.00	3,600,000,000	3,000,000,000
Total For TSP253										3,000,000,000.00	3,600,000,000	3,000,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.25761				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.33946				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.25115				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.40491				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC348 On 24/11/2020 Spot Bond					0.00000	100.90170				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC349 On 07/12/2020 Spot Bond					0.00000	100.76840				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	100.71968				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.43128				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.34820				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.27392				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.22259				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.13153				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.06054				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
UG21 On 02/03/2021 Spot Bond			5.97000	103.62126	5.97000	103.60459				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.08000	111.44048	9.08000	111.41315				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.20721				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.37151				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.34907				0.00	0	
Total VKE12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.94700				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.95686				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01161				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01320				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.22802				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.00548				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.22264				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.08000	102.32094	4.08000	102.30971				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	68.44928	100.00000	68.29861				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.19e+017	002,860,172,800	065,131,577,10
Total for SPOT :										2.19e+017	002,860,172,800	065,131,577,10
Total Futures										2.19e+017	002,860,180,451	065,132,565,36
Total Options										5 364 701.67	1,624	110,92
Grand Total:										2.19e+017	002,860,182,075	065,132,676,26