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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2020

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	05/11/2020	Bond Future			11.89734	72.55216	11.98561	72.10268			0.00	0	
ES33	On	04/02/2021	Bond Future			12.18305	73.25775	12.27478	72.80634			0.00	0	35
ES33	On	06/05/2021	Bond Future			12.46458	70.26014	12.56015	69.80504			0.00	0	
ES33	On	05/08/2021	Bond Future			12.76229	71.01946	12.86213	70.55996			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.55197	70.45081	12.65019	69.91627			0.00	0	
ES42	On	04/02/2021	Bond Future			12.82945	71.13598	12.93195	70.59859			0.00	0	4,75
ES42	On	06/05/2021	Bond Future			13.11427	67.63223	13.22168	67.09026			0.00	0	
ES42	On	05/08/2021	Bond Future			13.40769	68.36349	13.52038	67.81612			0.00	0	
Total ES42 Future												0.00	0	4,75
Total For ES42												0.00	0	4,75
I2025	On	05/11/2020	Bond Future			144.80755	144.80755	144.80270	144.80270			0.00	0	2,45
I2025	On	04/02/2021	Bond Future			144.74589	144.74589	144.74444	144.74444			0.00	0	3,35
I2025	On	06/05/2021	Bond Future			146.31572	146.31572	146.31647	146.31647			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/08/2021	Bond Future			146.40304	146.40304	146.40341	146.40341			0.00	0	
Total I2025 Future												0.00	0	5,86
Total For I2025												0.00	0	5,86
I2029	On	05/11/2020	Bond Future			100.05029	100.05029	100.11910	100.11910			0.00	0	1,10
I2029	On	04/02/2021	Bond Future			101.04827	101.04827	101.12112	101.12112			0.00	0	4,9
I2029	On	06/05/2021	Bond Future			101.00644	101.00644	101.08056	101.08056			0.00	0	
I2029	On	05/08/2021	Bond Future			102.12167	102.12167	102.19733	102.19733			0.00	0	
Total I2029 Future												0.00	0	6,01
Total For I2029												0.00	0	6,01
I2033	On	05/11/2020	Bond Future			94.06940	94.06940	94.06162	94.06162			0.00	0	1,7
I2033	On	04/02/2021	Bond Future			95.00774	95.00774	95.00306	95.00306			0.00	0	7,6
I2033	On	06/05/2021	Bond Future			94.82435	94.82435	94.81986	94.81986			0.00	0	
I2033	On	05/08/2021	Bond Future			95.87130	95.87130	95.86751	95.86751			0.00	0	
Total I2033 Future												0.00	0	9,36
Total For I2033												0.00	0	9,36
I2038	On	05/11/2020	Bond Future			105.16854	105.16854	105.02084	105.02084			0.00	0	5,2
I2038	On	04/02/2021	Bond Future			104.52332	104.52332	104.37600	104.37600			0.00	0	9,4
I2038	On	06/05/2021	Bond Future			105.65705	105.65705	105.50987	105.50987			0.00	0	
I2038	On	05/08/2021	Bond Future			105.10458	105.10458	104.95487	104.95487			0.00	0	
Total I2038 Future												0.00	0	14,74
Total For I2038												0.00	0	14,74
I2046	On	05/11/2020	Bond Future			92.46017	92.46017	92.60626	92.60626			0.00	0	4,0
I2046	On	04/02/2021	Bond Future			93.38245	93.38245	93.53309	93.53309			0.00	0	14,7
I2046	On	06/05/2021	Bond Future			92.60779	92.60779	92.75967	92.75967			0.00	0	
I2046	On	05/08/2021	Bond Future			93.63045	93.63045	93.78472	93.78472			0.00	0	
Total I2046 Future												0.00	0	18,78
Total For I2046												0.00	0	18,78
I2050	On	05/11/2020	Bond Future			94.34779	94.34779	94.33970	94.33970			173,222,542.44	1,836	4,1
I2050	On	04/02/2021	Bond Future			93.40172	93.40172	93.39502	93.39502			257,228,336.88	2,754	12,3
I2050	On	06/05/2021	Bond Future			94.41474	94.41474	94.40951	94.40951			0.00	0	
I2050	On	05/08/2021	Bond Future			93.53250	93.53250	93.52605	93.52605			0.00	0	
Total I2050 Future												430,450,879.32	4,590	16,48
Total For I2050												430,450,879.32	4,590	16,48
R186	On	05/11/2020	Bond Future			7.06790	120.85565	7.10496	120.65581		6.48	847,198,106.50	7,010	20,3
R186	On	04/02/2021	Bond Future			7.24442	116.75307	7.28286	116.55524		7.92	836,068,734.27	7,161	74,9
R186	On	06/05/2021	Bond Future			7.41819	117.99132	7.45856	117.79327		7.14	0.00	0	
R186	On	05/08/2021	Bond Future			7.60744	113.98503	7.65018	113.78561		6.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,683,266,840.77	14,171	95,23
R186	On	05/11/2020	Bond Future	8.34	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,419.59000	6.41959	6,619,430	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			10,912.59000	10.91259	11,112,430	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,103.98000	2.10398	2,303,480	6.62	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,960.19000	7.96019	8,160,030	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			8,009.43000	8.00943	8,209,270	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,875.90000	3.87590	4,075,740	6.90	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			7,910.92000	7.91092	8,110,760	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,316.81000	3.31681	3,116,970	6.15	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			0.00000	0.00000	0,000	6.15	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			0.35000	0.00035	0,010	6.62	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			0.00000	0.00000	0,000	7.03	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,697.90000	4.69790	4,897,740	7.03	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			649.30000	0.64930	456,900	6.37	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			82.20000	0.08220	89,640	6.37	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			494.03000	0.49403	453,100	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,861.47000	4.86147	5,017,300	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			510.34000	0.51034	468,340	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,262.15000	4.26215	4,409,430	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			648.66000	0.64866	598,110	8.37	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,902.21000	4.90221	5,058,570	8.50	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			502.13000	0.50213	460,660	8.50	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,943.04000	4.94304	5,099,940	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			13.95000	0.01395	12,410	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,879.32000	14.87932	15,075,860	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			13.64000	0.01364	12,130	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,920.05000	14.92005	15,116,620	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			13.34000	0.01334	11,860	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,838.58000	14.83858	15,035,090	7.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,057.05000	1.05705	1,004,500	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,499.41000	5.49941	5,646,670	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,047.09000	1.04709	994,930	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,430.46000	5.43046	5,576,940	7.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,066.78000	1.06678	1,013,840	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,465.07000	5.46507	5,611,940	7.00	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												1,683,266,840.77	14,171	112,97
R197	On	05/11/2020	Bond Future			316.88712	316.88712	316.88323	316.88323			0.00	0	1,94
R197	On	04/02/2021	Bond Future			312.20288	312.20288	312.20789	312.20789			0.00	0	2,40
R197	On	06/05/2021	Bond Future			315.58861	315.58861	315.59865	315.59865			0.00	0	
R197	On	05/08/2021	Bond Future			311.08166	311.08166	311.08647	311.08647			0.00	0	
Total R197 Future												0.00	0	4,34
Total For R197												0.00	0	4,34
R202	On	05/11/2020	Bond Future			211.72352	211.72352	212.45003	212.45003			0.00	0	3,41
R202	On	04/02/2021	Bond Future			209.66843	209.66843	210.40836	210.40836			1,048,342.15	5	7,82
R202	On	06/05/2021	Bond Future			211.94207	211.94207	212.69346	212.69346			0.00	0	
R202	On	05/08/2021	Bond Future			210.03748	210.03748	210.79464	210.79464			0.00	0	
Total R202 Future												1,048,342.15	5	11,25
Total For R202												1,048,342.15	5	11,25
R2023	On	05/11/2020	Bond Future			4.25787	109.09709	4.23336	109.15294		1.78	0.00	0	19,82
R2023	On	04/02/2021	Bond Future			4.30742	110.15816	4.27784	110.21817		1.71	34,259,187.76	311	31,11
R2023	On	06/05/2021	Bond Future			4.30882	107.41930	4.27394	107.48164		1.70	0.00	0	
R2023	On	05/08/2021	Bond Future			4.30263	108.57979	4.26125	108.64355		1.47	0.00	0	
Total R2023 Future												34,259,187.76	311	50,97
R2023	On	05/11/2020	Bond Future	7.46	Call			7,046.20000	7.04620	6,990,350	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			7,067.12000	7.06712	7,011,270	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			7,025.29000	7.02529	6,969,440	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.08000	0.00008	0,090	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,081.57000	4.08157	4,021,570	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.07000	0.00007	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,042.97000	4.04297	3,982,970	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.08000	0.00008	0,090	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			4,062.28000	4.06228	4,002,280	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,684.13000	5.68413	5,621,790	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,700.76000	5.70076	5,638,420	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,667.50000	5.66750	5,605,170	1.99	0.00	0	

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R2023	On	06/05/2021	Bond Future	7.56	Put			0.02000	0.00002	0,030	1.99	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			129.95000	0.12995	139,520	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,712.40000	1.71240	1,658,060	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			127.55000	0.12755	136,970	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,725.14000	1.72514	1,670,660	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			125.19000	0.12519	134,470	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,699.69000	1.69969	1,645,500	1.67	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												34,259,187.76	311	50,97
R2030	On	05/11/2020	Bond Future			9.30950	94.20595	9.37700	93.81684		11.33	108,431,048.45	1,151	65,24
R2030	On	04/02/2021	Bond Future			9.52700	91.11837	9.59697	90.72853		13.92	0.00	0	112,43
R2030	On	06/05/2021	Bond Future			9.74537	92.08542	9.81823	91.69289		12.74	0.00	0	
R2030	On	05/08/2021	Bond Future			9.98271	89.07518	10.05892	88.67906		11.50	0.00	0	
Total R2030 Future												108,431,048.45	1,151	177,67
R2030	On	05/11/2020	Bond Future	8.53	Put			5,042.28000	5.04228	4,653,170	10.64	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			0.00000	0.00000	0,000	10.64	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			2,029.37000	2.02937	1,639,560	11.14	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			5.96000	0.00596	5,260	11.14	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			5,483.50000	5.48350	5,872,610	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			0.00000	0.00000	0,000	12.72	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	8.34	Put			6,222.45000	6.22245	5,833,340	10.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			0.00000	0.00000	0,000	10.58	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			1,971.38000	1.97138	1,581,660	11.15	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			7.09000	0.00709	6,480	11.15	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,818.97000	3.81897	4,208,050	12.43	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			0.03000	0.00003	0,000	12.43	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,819.81000	3.81981	3,430,700	10.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			0.00000	0.00000	0,000	10.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			950.90000	0.95090	598,150	11.31	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			100.74000	0.10074	137,100	11.31	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,011.59000	6.01159	6,400,700	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			0.00000	0.00000	0,000	12.72	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			7,739.93000	7.73993	7,350,820	10.57	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			0.00000	0.00000	0,000	10.57	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,096.06000	3.09606	2,706,870	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			0.13000	0.00013	0,050	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,368.41000	1.36841	1,720,930	11.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			41.63000	0.04163	5,040	11.74	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			6,097.35000	6.09735	5,708,240	10.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	8.36	Call			0.00000	0.00000	0,000	10.59	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			3,036.10000	3.03610	2,646,880	10.95	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			0.17000	0.00017	0,060	10.95	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			2,723.73000	2.72373	3,111,710	12.12	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1.15000	0.00115	0,020	12.12	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.49	Call			796.64000	0.79664	1,072,980	11.57	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			150.02000	0.15002	37,250	11.57	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,577.48000	1.57748	1,943,460	11.80	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			25.46000	0.02546	2,330	11.80	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,437.35000	3.43735	3,826,350	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			0.11000	0.00011	0,000	12.32	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.38	Call			397.51000	0.39751	561,740	11.46	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			380.26000	0.38026	155,380	11.46	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			1,630.63000	1.63063	1,999,240	11.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			22.41000	0.02241	1,910	11.82	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,317.19000	1.31719	1,665,520	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			46.84000	0.04684	6,060	11.73	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.39	Call			427.53000	0.42753	602,530	11.47	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			352.83000	0.35283	138,720	11.47	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			458.87000	0.45887	644,660	11.48	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			326.77000	0.32677	123,450	11.48	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			3,933.64000	3.93364	3,677,990	13.69	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,479.10000	1.47910	1,610,690	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			4,007.38000	4.00738	3,749,130	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			958.24000	0.95824	1,053,890	13.45	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,599.64000	4.59964	4,864,950	14.69	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,328.48000	1.32848	1,203,950	14.69	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,499.59000	1.49959	1,632,480	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			3,970.31000	3.97031	3,713,360	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,520.43000	1.52043	1,654,620	13.69	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			406.33000	0.40633	454,480	13.22	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			4,119.61000	4.11961	3,857,480	13.65	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,418.37000	1.41837	1,546,080	13.65	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			7,623.94000	7.62394	7,281,510	13.22	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			398.92000	0.39892	446,330	13.22	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			5,176.05000	5.17605	4,881,860	13.45	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			3,824.79000	3.82479	3,573,080	13.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,583.85000	1.58385	1,721,980	13.71	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			8,507.66000	8.50766	8,154,390	13.22	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			294.41000	0.29441	330,980	13.22	0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	8.37	Put		7,570.01000	7.57001	7,228,320	13.22	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put		0.00000	0.00000	6,698,550	12.12	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		0.00000	0.00000	1,222,760	12.12	366,828.00	300	30
R2030	On	06/05/2021	Bond Future	9.22	Put		5,189.52000	5.18952	4,933,990	12.40	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,081.66000	11.08166	10,729,270	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		397.89000	0.39789	438,030	12.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,970.67000	3.97067	4,190,670	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,761.47000	1.76147	1,891,460	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,614.47000	3.61447	3,822,690	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,069.91000	3.06991	2,885,600	12.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,027.17000	10.02717	10,368,250	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		0.00000	0.00000	1,213,090	13.78	363,927.00	300	30
R2030	On	06/05/2021	Bond Future	9.22	Call		1,899.54000	1.89954	2,036,540	12.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		587.20000	0.58720	534,780	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,387.00000	6.38700	6,666,140	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,608.22000	1.60822	1,494,830	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,987.47000	9.98747	10,328,070	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,789.51000	2.78951	2,616,980	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,446.57000	5.44657	5,184,030	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put		0.00000	0.00000	4,760,340	12.43	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		0.00000	0.00000	2,143,800	12.43	643,140.00	300	30
R2030	On	06/05/2021	Bond Future	10.95	Call		0.00000	0.00000	7,426,250	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		580.39000	0.58039	528,460	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		573.65000	0.57365	522,200	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,947.80000	9.94780	10,287,910	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,627.91000	4.62791	4,863,800	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,731.53000	2.73153	2,571,300	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,565.69000	4.56569	4,799,890	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,770.17000	2.77017	2,608,250	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		10,453.29000	10.45329	10,796,640	12.49	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		649.38000	0.64938	596,610	12.49	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		7,239.86000	7.23986	6,944,170	10.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,242.97000	1.24297	1,343,400	10.83	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,596.61000	4.59661	4,831,650	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,750.64000	2.75064	2,589,560	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,339.34000	5.33934	5,088,900	11.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,109.28000	2.10928	2,254,960	11.14	0.00	0	60
Total R2030 Option											1,373,895.00	900	113,700
Total For R2030											109,804,943.45	2,051	291,380

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020			10.38032	86.87116	10.44803	86.47015		13.99	347,137,155.36	3,996	83,05
R2032	On	04/02/2021			10.61771	87.71607	10.68782	87.31404		16.47	304,199,330.76	3,468	118,95
R2032	On	06/05/2021			10.85448	84.50168	10.92739	84.09673		15.83	0.00	0	
R2032	On	05/08/2021			11.10419	85.41493	11.18022	85.00624		13.58	0.00	0	
Total R2032 Future											651,336,486.12	7,464	202,05
R2032	On	05/11/2020	9.76	Call			0.01000	0.00001	0,000	13.36	0.00	0	
R2032	On	05/11/2020	9.76	Put			4,197.78000	4.19778	3,796,760	13.36	0.00	0	
R2032	On	05/11/2020	9.11	Call			0.00000	0.00000	0,000	12.99	0.00	0	3,00
R2032	On	05/11/2020	9.61	Put			5,150.19000	5.15019	4,749,180	13.18	0.00	0	
R2032	On	05/11/2020	9.61	Call			0.00000	0.00000	0,000	13.18	0.00	0	3,00
R2032	On	05/11/2020	10.99	Call			3,120.09000	3.12009	3,519,700	15.25	0.00	0	
R2032	On	05/11/2020	8.94	Call			0.00000	0.00000	0,000	12.99	0.00	0	1,00
R2032	On	05/11/2020	9.44	Put			6,246.31000	6.24631	5,845,300	13.04	0.00	0	
R2032	On	05/11/2020	9.44	Call			0.00000	0.00000	0,000	13.04	0.00	0	1,00
R2032	On	05/11/2020	11.08	Call			3,621.62000	3.62162	4,022,260	15.42	0.00	0	
R2032	On	05/11/2020	9.75	Put			4,260.85000	4.26085	3,859,830	13.34	0.00	0	
R2032	On	05/11/2020	9.11	Put			8,425.97000	8.42597	8,024,960	12.99	0.00	0	
R2032	On	05/11/2020	9.77	Call			0.01000	0.00001	0,000	13.37	0.00	0	
R2032	On	05/11/2020	9.77	Put			4,134.78000	4.13478	3,733,760	13.37	0.00	0	
R2032	On	05/11/2020	9.75	Call			0.01000	0.00001	0,000	13.34	0.00	0	
R2032	On	05/11/2020	11.08	Put			0.37000	0.00037	0,000	15.42	0.00	0	1,00
R2032	On	05/11/2020	10.99	Put			1.43000	0.00143	0,030	15.25	0.00	0	3,00
R2032	On	05/11/2020	8.94	Put			9,576.22000	9.57622	9,175,210	12.99	0.00	0	
R2032	On	04/02/2021	9.62	Call			728.63000	0.72863	800,130	15.64	0.00	0	
R2032	On	04/02/2021	9.62	Put			7,147.08000	7.14708	6,816,550	15.64	0.00	0	
R2032	On	04/02/2021	9.63	Call			740.75000	0.74075	813,200	15.64	0.00	0	
R2032	On	04/02/2021	9.63	Put			7,096.06000	7.09606	6,766,480	15.64	0.00	0	
R2032	On	04/02/2021	9.61	Call			716.65000	0.71665	787,210	15.63	0.00	0	
R2032	On	04/02/2021	8.79	Call			163.86000	0.16386	183,700	15.54	0.00	0	80
R2032	On	04/02/2021	9.29	Put			8,955.09000	8.95509	8,598,250	15.54	0.00	0	
R2032	On	04/02/2021	9.29	Call			419.06000	0.41906	464,250	15.54	0.00	0	80
R2032	On	04/02/2021	10.82	Call			3,348.06000	3.34806	3,560,730	16.81	0.00	0	
R2032	On	04/02/2021	9.61	Put			7,198.30000	7.19830	6,866,830	15.63	0.00	0	
R2032	On	04/02/2021	10.82	Put			2,597.20000	2.59720	2,407,840	16.81	0.00	0	80
R2032	On	04/02/2021	8.79	Put			12,037.28000	12.03728	11,655,090	15.54	0.00	0	
R2032	On	06/05/2021	12.12	Call			7,831.39000	7.83139	8,131,640	17.14	0.00	0	
R2032	On	06/05/2021	12.12	Put			1,574.59000	1.57459	1,469,890	17.14	0.00	0	
R2032	On	06/05/2021	12.10	Call			7,760.30000	7.76030	8,059,180	17.14	0.00	0	
R2032	On	06/05/2021	12.10	Put			1,602.96000	1.60296	1,496,890	17.14	0.00	0	

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	06/05/2021	Bond Future	12.57	Call		9,483.84000	9.48384	9,812,380	17.14	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,035.74000	1.03574	959,330	17.14	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put		5,712.82000	5.71282	5,455,610	15.49	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,313.81000	2.31381	2,461,550	15.49	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.11	Call		7,795.82000	7.79582	8,095,390	17.14	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		1,588.72000	1.58872	1,483,340	17.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		3,592.08000	3.59208	3,409,420	13.91	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4,539.68000	4.53968	4,764,050	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,637.00000	3.63700	3,452,680	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,569.90000	4.56990	4,795,100	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,614.48000	3.61448	3,430,990	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,600.19000	4.60019	4,826,220	13.91	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											651,336,486.12	7,464	217,96
R2035	On	05/11/2020	Bond Future			11.16594	85.53140	11.27391	84.86553	15.80	317,235,962.60	3,709	31,4
R2035	On	04/02/2021	Bond Future			11.41855	86.36320	11.53080	85.69374	18.55	320,321,108.80	3,709	98,9
R2035	On	06/05/2021	Bond Future			11.66229	82.80514	11.77914	82.12984	17.95	0.00	0	
R2035	On	05/08/2021	Bond Future			11.92272	83.69998	12.04473	83.01796	15.37	0.00	0	
Total R2035 Future											637,557,071.40	7,418	130,37
R2035	On	05/11/2020	Bond Future	10.32	Put		6,166.30000	6.16630	5,500,430	14.56	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		0.00000	0.00000	0,000	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,098.22000	6.09822	5,432,350	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		0.00000	0.00000	0,000	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		6,030.22000	6.03022	5,364,350	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		0.00000	0.00000	0,000	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		447.89000	0.44789	528,270	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,971.42000	9.97142	9,382,340	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		455.40000	0.45540	536,910	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,909.30000	9.90930	9,321,350	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		440.47000	0.44047	519,740	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		10,033.71000	10.03371	9,443,520	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		519.20000	0.51920	610,090	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,418.80000	9.41880	8,840,230	17.34	0.00	0	6
R2035	On	04/02/2021	Bond Future	11.14	Call		2,146.35000	2.14635	2,409,410	18.15	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,512.55000	4.51255	4,106,150	18.15	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		7,676.95000	7.67695	7,205,830	16.97	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		6,128.19000	6.12819	6,560,830	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		0.00000	0.00000	1,349,110	16.90	809,466.00	600	6
R2035	On	06/05/2021	Bond Future	11.55	Call		3,540.75000	3.54075	3,858,590	17.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.55	Put		4,872.93000	4.87293	4,515,470	17.76	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.77	Call		7,602.48000	7.60248	8,080,240	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,198.35000	2.19835	2,000,810	19.44	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.36	Call		6,092.43000	6.09243	6,523,840	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,813.32000	1.81332	2,017,500	16.97	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	11.32	Call		2,939.70000	2.93970	3,222,240	17.52	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,642.10000	5.64210	5,249,340	17.52	0.00	0	79
R2035	On	06/05/2021	Bond Future	10.24	Put		10,619.17000	10.61917	10,074,210	16.90	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,010.65000	1.01065	1,140,990	16.90	0.00	0	79
R2035	On	06/05/2021	Bond Future	12.36	Put		2,856.50000	2.85650	2,612,610	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,838.26000	2.83826	2,595,600	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,056.73000	6.05673	6,486,910	18.72	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,874.85000	2.87485	2,629,730	18.72	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		4,929.39000	4.92939	5,316,120	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,563.49000	3.56349	3,274,920	18.22	0.00	0	79
R2035	On	06/05/2021	Bond Future	11.15	Put		0.00000	0.00000	5,848,480	17.34	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		0.00000	0.00000	2,786,780	17.34	1,672,068.00	600	60
R2035	On	06/05/2021	Bond Future	12.91	Call		0.00000	0.00000	8,582,060	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		0.00000	0.00000	1,783,240	19.44	1,069,944.00	600	60
R2035	On	06/05/2021	Bond Future	10.40	Put		0.00000	0.00000	9,207,690	16.90	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,306.09000	55.30609	54,624,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.07000	0.00007	0,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,189.38000	55.18938	54,507,380	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.07000	0.00007	0,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		55,072.80000	55.07280	54,390,800	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.07000	0.00007	0,090	14.41	0.00	0	
Total R2035 Option											3,551,478.00	1,800	10,42
Total For R2035											641,108,549.40	9,218	140,80
R2037	On	05/11/2020	Bond Future			11.45070	80.79038	11.53855	80.25992	16.84	425,280,560.32	5,264	58,74
R2037	On	04/02/2021	Bond Future			11.69665	77.32209	11.78788	76.78909	20.85	215,110,054.38	2,782	129,18
R2037	On	06/05/2021	Bond Future			11.94273	78.14304	12.03769	77.60562	19.12	0.00	0	
R2037	On	05/08/2021	Bond Future			12.20771	74.73191	12.30693	74.18925	17.27	0.00	0	
Total R2037 Future											640,390,614.70	8,046	187,93
R2037	On	05/11/2020	Bond Future	10.18	Put		8,863.03000	8.86303	8,332,570	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,792.32000	8.79232	8,261,860	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,933.83000	8.93383	8,403,370	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		0.00000	0.00000	0,000	15.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.27	Call		459.75000	0.45975	521,910	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,122.26000	10.12226	9,651,420	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,295.50000	14.29550	13,786,050	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		150.75000	0.15075	174,300	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		467.24000	0.46724	530,260	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,060.18000	10.06018	9,590,200	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		474.83000	0.47483	538,710	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,998.29000	9.99829	9,529,170	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		10,551.23000	10.55123	11,025,920	22.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		441.03000	0.44103	382,720	22.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,090.05000	1.09005	1,215,630	19.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,852.86000	6.85286	6,445,440	19.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		522.40000	0.52240	591,630	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,630.71000	9.63071	9,166,940	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,762.99000	2.76299	2,524,530	21.12	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,810.15000	3.81015	4,104,690	21.12	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		3,588.86000	3.58886	3,873,070	21.04	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,941.56000	2.94156	2,692,770	21.04	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,857.24000	8.85724	8,406,060	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		638.17000	0.63817	719,990	19.57	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		5,401.09000	5.40109	5,720,160	19.64	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,295.85000	3.29585	3,077,500	19.64	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,433.96000	5.43396	5,754,070	19.65	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,274.89000	3.27489	3,057,580	19.65	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,466.91000	5.46691	5,788,040	19.67	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,254.06000	3.25406	3,037,770	19.67	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,553.14000	4.55314	4,291,340	17.29	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,379.77000	4.37977	4,661,680	17.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,526.45000	4.52645	4,265,700	17.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,324.07000	4.32407	4,603,860	17.28	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,579.98000	4.57998	4,317,110	17.28	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,351.88000	4.35188	4,632,740	17.29	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											640,390,614.70	8,046	189,22
R2040	On	05/11/2020	Bond Future			11.60059	82.61099	11.70346	81.95790	17.36	80,793,548.22	978	38,48
R2040	On	04/02/2021	Bond Future			11.84410	78.91012	11.95113	78.25340	21.48	77,174,097.36	978	81,33
R2040	On	06/05/2021	Bond Future			12.08749	79.74803	12.19907	79.08555	19.72	0.00	0	
R2040	On	05/08/2021	Bond Future			12.34959	76.10395	12.46633	75.43495	17.88	0.00	0	
Total R2040 Future											157,967,645.58	1,956	119,83

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	10.31	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			9,642.29000	9.64229	8,989,200	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			9,566.54000	9.56654	8,913,450	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			0.03000	0.00003	0,010	16.43		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put			14,215.64000	14.21564	13,562,550	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			10,251.96000	10.25196	9,598,870	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			535.63000	0.53563	186,140	17.70		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Put			16,131.61000	16.13161	15,478,520	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			12,041.89000	12.04189	11,388,800	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			9,718.14000	9.71814	9,065,050	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			4,646.12000	4.64612	3,993,010	16.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call			108.30000	0.10830	177,670	17.36		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			1,408.50000	1.40850	824,780	17.36		0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			513.81000	0.51381	817,410	17.70		0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put			17,105.79000	17.10579	16,466,810	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			85.82000	0.08582	103,560	19.94		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,227.28000	13.22728	12,614,700	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			240.62000	0.24062	284,760	19.94		0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			2,815.02000	2.81502	3,109,700	21.47		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call			441.72000	0.44172	515,930	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			10,836.67000	10.83667	10,254,160	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			449.20000	0.44920	524,460	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put			10,769.69000	10.76969	10,188,230	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			434.34000	0.43434	507,500	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			4,738.23000	4.73823	4,343,760	21.26		0.00	0	50
R2040	On	04/02/2021	Bond Future	9.49	Call			71.59000	0.07159	86,670	19.94		0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			12,005.04000	12.00504	11,406,100	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			328.97000	0.32897	386,750	19.94		0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			2,357.97000	2.35797	2,620,220	21.26		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			10,903.85000	10.90385	10,320,290	19.94		0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,119.17000	4.11917	3,757,130	21.47		0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put			17,762.65000	17.76265	17,121,010	19.94		0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call			0.00000	0.00000	3,037,760	19.25		911,328.00	300	30
R2040	On	06/05/2021	Bond Future	12.43	Call			5,215.49000	5.21549	5,592,250	20.28		0.00	0	

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	12.43	Put		3,873.57000	3.87357	3,587,850	20.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		5,248.53000	5.24853	5,626,600	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,849.37000	3.84937	3,564,960	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		5,182.31000	5.18231	5,557,760	20.27	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Call		0.00000	0.00000	9,027,170	21.38	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.00000	0.00000	1,890,210	21.38	567,063.00	300	30
R2040	On	06/05/2021	Bond Future	10.83	Put		0.00000	0.00000	9,620,660	18.51	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		0.00000	0.00000	1,464,150	18.51	439,245.00	300	30
R2040	On	06/05/2021	Bond Future	11.58	Put		0.00000	0.00000	6,171,990	19.25	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,897.69000	3.89769	3,610,660	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		4,802.89000	4.80289	5,160,270	18.13	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		4,668.42000	4.66842	4,356,800	18.13	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		1,494.75000	1.49475	1,659,290	16.74	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		7,909.08000	7.90908	7,470,040	17.10	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		2,385.10000	2.38510	2,615,060	17.10	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		4,773.23000	4.77323	5,129,330	18.12	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		4,695.52000	4.69552	4,382,620	18.12	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call		12,562.15000	12.56215	13,134,780	19.42	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		1,002.63000	1.00263	906,260	19.42	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Call		4,743.89000	4.74389	5,098,720	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		4,723.01000	4.72301	4,408,840	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		10,314.75000	10.31475	9,810,290	16.74	0.00	0	
Total R2040 Option											1,917,636.00	900	18,26
Total For R2040											159,885,281.58	2,856	138,05
R2044	On	05/11/2020	Bond Future			11.72539	78.81860	11.83323	78.14329	18.22	78,818,600.00	1,000	22,90
R2044	On	04/02/2021	Bond Future			11.96444	75.20598	12.07681	74.52668	22.55	75,205,980.00	1,000	35,60
R2044	On	06/05/2021	Bond Future			12.20330	76.00454	12.32059	75.31920	20.66	0.00	0	
R2044	On	05/08/2021	Bond Future			12.46052	72.44521	12.58341	71.75302	18.71	0.00	0	
Total R2044 Future											154,024,580.00	2,000	58,60
R2044	On	05/11/2020	Bond Future	9.29	Put		19,150.30000	19.15030	18,474,990	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.00000	0.00000	0,000	16.72	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put		13,378.32000	13.37832	12,703,010	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		4.68000	0.00468	5,830	17.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		2,914.26000	2.91426	2,240,100	17.56	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put		13,296.57000	13.29657	12,621,260	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		0.00000	0.00000	0,000	16.72	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put		23,085.92000	23.08592	22,410,610	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.00000	0.00000	0,000	16.72	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	10.02	Put		12,889.67000	12.88967	12,214,360	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call		0.08000	0.00008	0,050	17.12	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		4,323.46000	4.32346	3,648,120	17.12	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		10.03000	0.01003	13,970	17.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		2,589.27000	2.58927	1,917,900	17.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		15,378.10000	15.37810	14,702,790	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.06	Call		0.01000	0.00001	0,000	16.92	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,081.34000	5.08134	4,406,020	16.92	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put		12,727.77000	12.72777	12,052,460	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		0.00000	0.00000	0,000	16.72	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put		18,698.70000	18.69870	18,023,390	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.00000	0.00000	0,000	16.72	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call		0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		10,279.77000	10.27977	9,604,460	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		10,202.69000	10.20269	9,527,380	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		10,356.97000	10.35697	9,681,660	16.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,938.95000	11.93895	11,322,100	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		332.33000	0.33233	392,930	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,080.65000	12.08065	11,461,950	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,510.52000	12.51052	11,886,470	21.01	0.00	0	2
R2044	On	04/02/2021	Bond Future	9.66	Put		17,426.77000	17.42677	16,765,340	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		82.73000	0.08273	100,600	21.01	0.00	0	2
R2044	On	04/02/2021	Bond Future	10.36	Call		338.29000	0.33829	399,810	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,009.70000	12.00970	11,391,920	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		344.34000	0.34434	406,790	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		14,375.93000	14.37593	13,733,200	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		185.38000	0.18538	221,950	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		738.81000	0.73881	856,780	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,849.10000	8.84910	8,287,770	21.01	0.00	0	2
R2044	On	04/02/2021	Bond Future	10.29	Call		298.30000	0.29830	353,550	21.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		8,006.22000	8.00622	7,533,980	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,981.44000	1.98144	2,194,540	19.56	0.00	0	3,1
R2044	On	06/05/2021	Bond Future	12.50	Call		4,979.32000	4.97932	5,363,570	20.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,952.24000	3.95224	3,651,150	20.95	0.00	0	3,1
R2044	On	06/05/2021	Bond Future	12.44	Put		4,107.45000	4.10745	3,798,090	20.88	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		4,824.66000	4.82466	5,202,020	20.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.90	Call		3,261.63000	3.26163	3,558,790	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,081.28000	4.08128	3,773,300	20.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,771.88000	5.77188	5,383,700	20.27	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		4,763.35000	4.76335	5,137,940	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,133.99000	4.13399	3,823,240	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		4,793.86000	4.79386	5,169,840	20.88	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,722.36000	4.72236	5,092,770	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,629.80000	4.62980	4,308,020	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,751.34000	4.75134	5,123,060	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,603.09000	4.60309	4,282,620	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,693.44000	4.69344	5,062,540	18.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,656.65000	4.65665	4,333,560	18.81	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											154,024,580.00	2,000	80,24
R2048	On	05/11/2020	Bond Future			11.68527	77.69790	11.78808	77.04362	18.64	233,093,700.00	3,000	66,74
R2048	On	04/02/2021	Bond Future			11.92263	78.45358	12.02990	77.79549	21.77	235,360,740.00	3,000	109,3
R2048	On	06/05/2021	Bond Future			12.15140	74.87467	12.26339	74.21082	21.11	0.00	0	
R2048	On	05/08/2021	Bond Future			12.39541	75.68381	12.51273	75.01333	18.03	0.00	0	
Total R2048 Future											468,454,440.00	6,000	176,05
R2048	On	05/11/2020	Bond Future	10.03	Call		0.00000	0.00000	0,000	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,767.25000	12.76725	12,112,970	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		0.00000	0.00000	0,000	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,684.04000	12.68404	12,029,760	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,850.61000	12.85061	12,196,330	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,289.20000	5.28920	4,634,920	17.14	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		0.00000	0.00000	0,000	17.14	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.00	Put		13,017.72000	13.01772	12,363,440	17.04	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.04	0.00	0	95
R2048	On	04/02/2021	Bond Future	10.75	Put		9,269.48000	9.26948	8,715,820	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		669.73000	0.66973	774,160	20.20	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put		5,324.96000	5.32496	4,900,470	21.05	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		1,968.02000	1.96802	2,201,620	21.05	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call		421.56000	0.42156	492,580	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,142.34000	11.14234	10,555,270	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		428.96000	0.42896	501,040	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,072.35000	11.07235	10,486,340	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		414.25000	0.41425	484,230	20.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,212.55000	11.21255	10,624,440	20.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	06/05/2021	Bond Future	12.35	Call		4,712.77000	4.71277	5,072,320	21.23	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,206.82000	4.20682	3,902,520	21.23	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		4,743.64000	4.74364	5,104,560	21.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,179.69000	4.17969	3,876,760	21.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		4,681.98000	4.68198	5,040,160	21.22	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,234.12000	4.23412	3,928,450	21.22	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		4,711.92000	4.71192	5,068,100	18.05	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,670.75000	4.67075	4,356,450	18.05	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		4,653.39000	4.65339	5,007,000	18.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,725.59000	4.72559	4,408,720	18.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		4,682.49000	4.68249	5,037,390	18.04	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,697.96000	4.69796	4,382,380	18.04	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											468,454,440.00	6,000	183,13
R208	On	05/11/2020	Bond Future			3.45693	102.01271	3.48049	102.00354	0.18	176,686,013.72	1,732	5,79
Total R208 Future											176,686,013.72	1,732	5,79
R208	On	05/11/2020	Bond Future	4.78	Call		502.77000	0.50277	511,940	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		506.62000	0.50662	515,790	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		498.92000	0.49892	508,090	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.25	0.00	0	
Total R208 Option											0.00	0	
Total For R208											176,686,013.72	1,732	5,79
R209	On	05/11/2020	Bond Future			10.89424	66.39291	10.98171	65.91837	18.09	69,579,769.68	1,048	4,71
R209	On	04/02/2021	Bond Future			11.10624	67.03863	11.19667	66.56167	21.31	36,737,169.24	548	27,47
R209	On	06/05/2021	Bond Future			11.31635	64.60971	11.41009	64.12875	20.38	0.00	0	2,91
R209	On	05/08/2021	Bond Future			11.53569	65.30797	11.63306	64.82224	17.78	0.00	0	
Total R209 Future											106,316,938.92	1,596	35,23
R209	On	05/11/2020	Bond Future	10.01	Call		0.00000	0.00000	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,566.38000	5.56638	5,091,840	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,505.66000	5.50566	5,031,120	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,627.17000	5.62717	5,152,630	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		808.54000	0.80854	904,570	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		6,897.20000	6.89720	6,516,270	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		820.21000	0.82021	917,340	20.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		6,849.12000	6.84912	6,469,290	20.52	0.00	0	

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	04/02/2021	Bond Future	10.10	Call		796.89000	0.79689	891,830	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		6,945.37000	6.94537	6,563,350	20.51	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,216.34000	2.21634	2,059,810	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,175.19000	2.17519	2,021,010	22.03	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.23	Call		6,192.19000	6.19219	6,517,400	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,202.54000	2.20254	2,046,790	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,224.83000	6.22483	6,550,820	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,188.82000	2.18882	2,033,850	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,159.59000	6.15959	6,484,020	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,719.75000	7.71975	7,365,020	19.48	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,375.40000	1.37540	1,501,630	19.48	0.00	0	5,81
R209	On	06/05/2021	Bond Future	11.25	Call		3,334.71000	3.33471	3,567,060	20.38	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,159.31000	4.15931	3,910,700	20.38	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.25	Call		6,257.49000	6.25749	6,584,270	22.03	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,464.04000	4.46404	4,734,950	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		3,643.87000	3.64387	3,429,050	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,491.77000	4.49177	4,763,600	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3,622.97000	3.62297	3,409,070	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		4,436.59000	4.43659	4,706,580	18.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		3,665.11000	3.66511	3,449,370	18.09	0.00	0	
Total R209 Option											0.00	0	22,12
Total For R209											106,316,938.92	1,596	57,31
R210	On	05/11/2020	Bond Future			188.11140	188.11140	188.22392	188.22392		0.00	0	1,01
R210	On	04/02/2021	Bond Future			189.98781	189.98781	190.10768	190.10768		0.00	0	1,21
R210	On	06/05/2021	Bond Future			189.33831	189.33831	189.45996	189.45996		0.00	0	
R210	On	05/08/2021	Bond Future			191.42900	191.42900	191.55335	191.55335		0.00	0	
Total R210 Future											0.00	0	2,34
Total For R210											0.00	0	2,34
R212	On	05/11/2020	Bond Future			170.26979	170.26979	170.58054	170.58054		0.00	0	1,81
R212	On	04/02/2021	Bond Future			169.67340	169.67340	169.99076	169.99076		0.00	0	6,71
R212	On	06/05/2021	Bond Future			171.51371	171.51371	171.83722	171.83722		0.00	0	
R212	On	05/08/2021	Bond Future			171.07907	171.07907	171.40517	171.40517		0.00	0	
Total R212 Future											0.00	0	8,61
Total For R212											0.00	0	8,61
R213	On	05/11/2020	Bond Future			9.82471	83.30386	9.89226	82.92635	13.24	24,991,158.00	300	8,41
R213	On	04/02/2021	Bond Future			10.04767	84.11405	10.11758	83.73560	15.61	25,234,215.00	300	8,31
R213	On	06/05/2021	Bond Future			10.26211	81.47723	10.33469	81.09604	14.89	0.00	0	
R213	On	05/08/2021	Bond Future			10.49184	82.35757	10.56747	81.97282	12.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												50,225,373.00	600	16,86
R213	On	05/11/2020	Bond Future	9.60	Call			20.06000	0.02006	20,590	13.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,670.06000	1.67006	1,293,080	13.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			23.04000	0.02304	24,240	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,615.86000	1.61586	1,239,550	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			17.41000	0.01741	17,400	13.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,724.64000	1.72464	1,347,120	13.09	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,139.15000	5.13915	4,859,200	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,099.71000	1.09971	1,199,310	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,097.61000	5.09761	4,818,760	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,115.87000	1.11587	1,216,560	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,056.30000	5.05630	4,778,540	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,083.72000	1.08372	1,182,220	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,611.01000	8.61101	8,920,200	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			941.23000	0.94123	869,230	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,647.26000	8.64726	8,957,010	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			931.70000	0.93170	860,260	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,574.80000	8.57480	8,883,430	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			950.84000	0.95084	878,280	16.09	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			2,656.01000	2.65601	2,816,750	12.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			4,863.27000	4.86327	4,639,260	12.69	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Put			3,060.73000	3.06073	2,896,610	13.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,506.28000	4.50628	4,727,700	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			3,040.94000	3.04094	2,877,610	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,271.85000	4.27185	4,486,910	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			3,203.67000	3.20367	3,033,980	13.15	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Call			4,447.21000	4.44721	4,667,050	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			3,080.91000	3.08091	2,916,000	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			7,796.52000	7.79652	7,505,820	12.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,237.58000	1.23758	1,331,630	12.21	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			4,476.57000	4.47657	4,697,200	13.22	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												50,225,373.00	600	17,46
R214	On	05/11/2020	Bond Future			11.41965	62.69150	11.51726	62.17468		19.79	38,429,889.50	613	9,4
R214	On	04/02/2021	Bond Future			11.64170	63.30122	11.74302	62.78145		23.24	38,803,647.86	613	15,38
R214	On	06/05/2021	Bond Future			11.85483	60.69585	11.96010	60.17147		22.27	0.00	0	
R214	On	05/08/2021	Bond Future			12.08095	61.35177	12.19064	60.82213		19.51	0.00	0	
Total R214 Future												77,233,537.36	1,226	24,75
R214	On	05/11/2020	Bond Future	10.25	Call			0.00000	0.00000	0,000	18.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/11/2020	Bond Future	10.25	Put		7,302.50000	7.30250	6,785,680	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		0.00000	0.00000	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,239.51000	7.23951	6,722,690	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		0.00000	0.00000	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,365.59000	7.36559	6,848,770	18.75	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		565.43000	0.56543	642,580	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,590.74000	8.59074	8,148,120	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		573.74000	0.57374	651,830	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,536.78000	8.53678	8,095,100	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		557.22000	0.55722	633,430	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,644.88000	8.64488	8,201,320	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,646.85000	4.64685	4,952,060	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,193.68000	3.19368	2,974,510	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,675.38000	4.67538	4,981,580	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,174.77000	3.17477	2,956,590	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,618.37000	4.61837	4,922,590	22.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,212.71000	3.21271	2,992,550	22.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,743.67000	3.74367	4,007,510	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,571.03000	4.57103	4,305,230	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,767.13000	3.76713	4,031,970	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,545.47000	4.54547	4,280,670	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,720.06000	3.72006	3,982,890	19.52	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,596.50000	4.59650	4,329,690	19.52	0.00	0	
Total R214 Option											0.00	0	
Total For R214											77,233,537.36	1,226	24,75
Total for Bond											5,384,492,008.25	61,866	1,613,15
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			709.81200	709.81200	706.39900	706.39900				0.00	0	20
GOVI On 04/02/2021 GOVI			716.70900	716.70900	713.28700	713.28700				0.00	0	1,00
GOVI On 06/05/2021 GOVI			724.29800	724.29800	720.85100	720.85100				0.00	0	
GOVI On 05/08/2021 GOVI			732.03600	732.03600	728.55700	728.55700				0.00	0	
Total GOVI Future										0.00	0	1,20
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			314,410.00000	31.44100	280,280,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			314,510.00000	31.45100	280,380,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			314,310.00000	31.43100	280,180,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			376,630.00000	37.66300	342,410,000			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			376,730.00000	37.67300	342,510,000			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			376,530.00000	37.65300	342,310,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			421,810.00000	42.18100	456,280,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			421,710.00000	42.17100	456,180,000			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			421,610.00000	42.16100	456,080,000			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	719.14	Call			94,170.00000	9.41700	128,960,000			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			94,070.00000	9.40700	128,860,000			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			94,270.00000	9.42700	129,060,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	1,20
Total for GOVI										0.00	0	1,20
AL37 On 05/11/2020 Index Future			765.30300	765.30300	764.04200	764.04200				0.00	0	
AL37 On 04/02/2021 Index Future			772.74000	772.74000	771.49100	771.49100				0.00	0	
AL37 On 06/05/2021 Index Future			780.92200	780.92200	779.67300	779.67300				0.00	0	
AL37 On 05/08/2021 Index Future			789.26500	789.26500	788.00800	788.00800				0.00	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 AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 05/11/2020 Index Future			821.51000	821.51000	817.98300	817.98300				0.00	0	
AL7T On 04/02/2021 Index Future			829.49200	829.49200	825.95900	825.95900				0.00	0	
AL7T On 06/05/2021 Index Future			838.27600	838.27600	834.71800	834.71800				0.00	0	
AL7T On 05/08/2021 Index Future			847.23100	847.23100	843.64100	843.64100				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 05/11/2020 Index Future			718.58900	718.58900	715.10000	715.10000				0.00	0	
ALBI On 04/02/2021 Index Future			725.57100	725.57100	722.07200	722.07200				0.00	0	
ALBI On 06/05/2021 Index Future			733.25400	733.25400	729.73000	729.73000				0.00	0	
ALBI On 05/08/2021 Index Future			741.08800	741.08800	737.53100	737.53100				0.00	0	
Total ALBI Future										0.00	0	28
Total For ALBI										0.00	0	28
IGOV On 05/11/2020 Index Future			256.96200	256.96200	257.14000	257.14000				0.00	0	1
IGOV On 04/02/2021 Index Future			259.52300	259.52300	259.71100	259.71100				0.00	0	98
IGOV On 06/05/2021 Index Future			262.33400	262.33400	262.52900	262.52900				0.00	0	;
IGOV On 05/08/2021 Index Future			265.19900	265.19900	265.39800	265.39800				0.00	0	
Total IGOV Future										0.00	0	1,12
Total For IGOV										0.00	0	1,12
Total for Index										0.00	0	1,41
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			3.21500	96.78500	3.21500	96.78500				0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.19000	96.81000	3.20000	96.80000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.13000	96.87000	3.13000	96.87000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.13500	96.86500	3.13500	96.86500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.12000	96.88000	3.13000	96.87000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.15000	96.85000	3.16000	96.84000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.26500	96.73500	3.27500	96.72500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.44000	96.56000	3.45000	96.55000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.53000	96.47000	3.54000	96.46000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.90000	96.10000	3.93000	96.07000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			3.95500	96.04500	4.23500	95.76500				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			90.18000	90.18000	90.19000	90.19000				0.00	0	;
Total 5Y STND 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	Open Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										5,384,492,008.25	61,866	1,675,86
AA06 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			4.96500	102.51385	4.96500	102.50020				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.20700	10.00000	110.17600				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC123 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.19000	299.85831	4.19000	299.80718				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.95022	9.65000	102.91582				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	0.00000				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 ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	39,000,00
Total ABJ01 SPOT										0.00	0	39,000,00
Total For ABJ01										0.00	0	39,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABK103 On 13/10/2021 Spot Bond			4.30000	4.30000	4.30000	4.30000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	60.56728	100.00000	60.42903				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.75000	7.75000	7.75000	7.75000				0.00	0	25,500,00
Total ABKI04 SPOT										0.00	0	25,500,00
Total For ABKI04										0.00	0	25,500,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.79357	100.00000	15.75733				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	0.00000				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48000	213.63577	3.48000	213.60351				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	3.27000				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	5.01000				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	5.26500				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.80500	5.80500	5.80500	5.80500				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.03500	7.03500	7.03500	7.03500				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.46500	4.46500	4.46500	4.46500				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN87 On 21/12/2026 Spot Bond			7.04500	7.04500	7.04500	7.04500			12,681,000,000,000.00	1,800,000,000	1,800,000,000
Total ABN87 SPOT									12,681,000,000,000.00	1,800,000,000	1,800,000,000
Total For ABN87									12,681,000,000,000.00	1,800,000,000	1,800,000,000
ABS11 On 09/04/2021 Spot Bond			3.85500	103.03908	3.85500	103.02837			4,780,200,000,000.00	1,240,000,000	620,000,000
Total ABS11 SPOT									4,780,200,000,000.00	1,240,000,000	620,000,000
Total For ABS11									4,780,200,000,000.00	1,240,000,000	620,000,000
ABS13 On 14/05/2022 Spot Bond			4.30500	107.62059	4.30500	107.60813			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			4.52000	99.93812	4.52000	99.92575			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			4.62500	109.64396	4.62500	109.63034			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			6.60000	115.83880	6.60000	115.81836			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			7.81000	114.89477	7.81000	114.87085			23,430,000,000,000.00	3,000,000,000	1,500,000,000
Total ABS17 SPOT									23,430,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS17									23,430,000,000,000.00	3,000,000,000	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.04500	113.83638	5.04500	113.82071			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			6.92000	110.25924	6.92000	110.23852			1,937,600,000,000.00	280,000,000	140,000,000
Total ABS7 SPOT									1,937,600,000,000.00	280,000,000	140,000,000
Total For ABS7									1,937,600,000,000.00	280,000,000	140,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.77303	100.00000	10.74893			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			2.54000	2.54000	2.54000	2.54000			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			1.42000	170.11688	1.42000	170.10059			0.00	0	0
Total ABSI4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.91000	9.91000	9.91000	9.91000				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	0.00000				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 ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.49500	113.20485	5.49500	113.18818				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	0.00000				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 AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	470,000,00
Total AHF6A2 SPOT										0.00	0	470,000,00
Total For AHF6A2										0.00	0	470,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.37500	112.21826	6.37500	112.19891			3,264,000,000,000.00		512,000,000	128,000,00
Total AIR02 SPOT									3,264,000,000,000.00		512,000,000	128,000,00
Total For AIR02									3,264,000,000,000.00		512,000,000	128,000,00
AIR04 On 29/05/2024 Spot Bond			5.49500	116.04067	5.49500	116.02357			0.00		0	
Total AIR04 SPOT									0.00		0	
Total For AIR04									0.00		0	
AIR05 On 29/05/2030 Spot Bond			11.82500	94.07031	11.82500	94.04095			0.00		0	
Total AIR05 SPOT									0.00		0	
Total For AIR05									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.44000	173.79427	5.44000	173.75869				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.61500	217.34497	5.61500	217.29964				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63000	195.00103	5.63000	194.96029				0.00	0	
Total ASN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.40000	168.12457	2.40000	168.10402				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	0.00000				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 ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.44500	168.03388	2.44500	168.01314				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.65000	169.02008	5.65000	168.98455				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.67500	94.86793	5.67500	94.84807				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	0.00000				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 ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.19500	5.19500	5.19500	5.19500				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.78500	5.78500	5.78500	5.78500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN331 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN330 On 31/01/2038 Spot Bond			5.78500	93.53013	5.78500	93.51029				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN340 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	420,000.00
Total ASN342 SPOT										0.00	0	420,000.00
Total For ASN342										0.00	0	420,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	0.00000				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 ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN492 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.06466	9.00000	102.01120				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.85220	8.18000	101.80302				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.89251	8.36000	101.84224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.89251	8.36000	101.84224				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	105.96326	9.10000	105.87369				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	106.53708	11.05000	106.42084				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			100.00000	19.64553	100.00000	100.00000		700,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total ASN530 SPOT										10,000,000,000,000.00	7,000,000,000	7,000,000,000
Total For ASN530										10,000,000,000,000.00	7,000,000,000	7,000,000,000
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.15500	104.43523	4.15500	104.42338				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.89500	106.90198	4.89500	106.88770				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.07871	9.30000	101.05332				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.06000	104.11077	6.06000	104.07712				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.69500	7.69500	7.69500	7.69500				0.00	0	
Total BAYA67 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA67										0.00	0	
BAYA66 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.52000	10.52000	10.52000	10.52000				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				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 BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB13 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,00
Total BCJ15 SPOT										0.00	0	10,000,000,00
Total For BCJ15										0.00	0	10,000,000,00
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.46500	7.46500	7.46500	7.46500				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.49500	111.06804	6.49500	111.04844				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.39500	102.96770	6.39500	102.95022			2,558,000,000,000.00	400,000,000	200,000,00
Total BGL11 SPOT									2,558,000,000,000.00	400,000,000	200,000,00
Total For BGL11									2,558,000,000,000.00	400,000,000	200,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000			0.00	40,000,000	20,000,00
Total BGL12 SPOT									0.00	40,000,000	20,000,00
Total For BGL12									0.00	40,000,000	20,000,00
BGL13 On 20/08/2021 Spot Bond			5.49500	107.22165	5.49500	107.20587			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000			0.00	20,000,000	10,000,00
Total BGL15 SPOT									0.00	20,000,000	10,000,00
Total For BGL15									0.00	20,000,000	10,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	5,004,858,20
Total BGT01 SPOT									0.00	0	5,004,858,20
Total For BGT01									0.00	0	5,004,858,20
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000			0.00	540,000,000	270,000,00

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 BID09 SPOT										0.00	540,000,000	270,000,00
Total For BID09										0.00	540,000,000	270,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.23500	111.83296	5.23500	111.81726				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,00
Total BID13 SPOT										0.00	0	10,000,000,00
Total For BID13										0.00	0	10,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total BID14 SPOT										0.00	0	500,000,00
Total For BID14										0.00	0	500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF01 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF13 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF18 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF22 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF23 On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF24 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,000,00
Total BPPF28 SPOT										0.00	0	80,000,000,00
Total For BPPF28										0.00	0	80,000,000,00
BPPF2 On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,000,00
Total BPPF29 SPOT										0.00	0	80,000,000,00
Total For BPPF29										0.00	0	80,000,000,00
BPPF3 On 03/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000,00
Total BPPF30 SPOT										0.00	0	60,000,000,00
Total For BPPF30										0.00	0	60,000,000,00
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.09500	103.45419	4.09500	103.42573				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.96000	117.91636	6.96000	117.89432				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.31000	118.05660	7.31000	118.03345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.84000	113.63617	7.84000	113.61203				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.26000	107.53445	9.26000	107.50799				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.42520	10.00000	110.39510				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.85670	3.14000	158.83408				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.37000	2.37000	2.37000	2.37000				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.03033	4.77000	113.01562				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.26500	114.19293	6.26500	114.17347				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	113.91107	8.70700	113.88426				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.09000	103.01500	5.09000	103.00090				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.15814	10.98000	100.12857				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.21801	6.50000	120.19677				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	0.00000				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 CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			4.99000	108.51073	4.99000	108.49620				0.00	0	
Total CLN445 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.37000	168.18505	2.37000	168.16465				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.22000	127.53693	6.22000	127.50840				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.46000	126.34440	6.46000	126.31534				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.69500	107.06483	5.69500	107.04821				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	0.00000				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 CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	51.65979	100.00000	51.54607				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	36,900,00
Total CLN482 SPOT										0.00	0	36,900,00
Total For CLN482										0.00	0	36,900,00
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.19000	108.73533	5.19000	108.72011				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.60147	10.16000	106.57261				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.49500	108.43557	5.49500	108.41960				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.89500	115.85158	5.89500	115.83299				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.40603	9.96000	101.37880				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.18801	10.01000	100.16114				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.36013	9.60000	103.33366				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.45157	9.20000	101.42636				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000				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 CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53' On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53v On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53! On 18/07/2025 Spot Bond			8.69000	8.69000	8.69000	8.69000				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN54! On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.16000	110.52192	8.16000	110.49790				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.21000	107.78844	8.21000	107.76448				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.30000	107.34470	8.30000	107.32097				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.77344	10.19000	99.75503				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.16000	108.02766	8.16000	108.01190				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.39000	106.32550	8.39000	106.30956				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	0.00000				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 CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	400,000,00
Total CLN585 SPOT										0.00	0	400,000,00
Total For CLN585										0.00	0	400,000,00
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.44000	132.43594	4.44000	132.41257				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	0.00000				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	8.74500				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.17533	9.32000	100.15027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total CLN614 SPOT										0.00	0	200,000,00
Total For CLN614										0.00	0	200,000,00
CLN615 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.64500	109.42965	5.64500	109.41311				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.53000	81.18346	12.53000	81.15666				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.86000	104.46704	8.86000	104.44244				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	100,000,000	50,000,000
Total CLN632 SPOT										0.00	100,000,000	50,000,000
Total For CLN632										0.00	100,000,000	50,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	0.00000				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 CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.99581	133.82593	4.99581	133.80033				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.99581	133.82593	4.99581	133.80033				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	0.00000				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 CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	800,000,00
Total CLN683 SPOT										0.00	0	800,000,00
Total For CLN683										0.00	0	800,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN704 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	11.10000				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	10.88000				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	0.00000				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	11.19500				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	11.15500				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				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 CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	11.35500				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	11.52500				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	11.47000				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	11.35000				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		333,333,340,000,000.00		13,333,333,400	13,333,333,400	
Total CLN724 SPOT								13,333,340,000,000.00		13,333,333,400	13,333,333,400	
Total For CLN724								13,333,340,000,000.00		13,333,333,400	13,333,333,400	
CLN724 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		333,333,330,000,000.00		13,333,333,300	13,333,333,300	
Total CLN725 SPOT								13,333,330,000,000.00		13,333,333,300	13,333,333,300	
Total For CLN725								13,333,330,000,000.00		13,333,333,300	13,333,333,300	
CLN725 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		333,333,330,000,000.00		13,333,333,300	13,333,333,300	
Total CLN726 SPOT								13,333,330,000,000.00		13,333,333,300	13,333,333,300	
Total For CLN726								13,333,330,000,000.00		13,333,333,300	13,333,333,300	
CLN81 On 18/04/2028 Spot Bond			7.46500	104.10785	7.46500	104.08689				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.94500	117.34982	6.94500	117.32793				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			5.40500	103.29444	5.40500	103.27945				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.31000	113.49430	9.31000	113.46608			1,489,600,000.00	160,000,000	80,000.00	
Total COJ08 SPOT									1,489,600,000.00	160,000,000	80,000.00	
Total For COJ08									1,489,600,000.00	160,000,000	80,000.00	
COJG0 On 09/06/2024 Spot Bond			5.67500	118.61009	5.67500	118.59196				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			6.33000	106.95670	6.33000	106.93839				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.72000	103.42774	9.72000	103.40077			3,888,000,000.00	400,000,000	100,000.00	
Total COT02 SPOT									3,888,000,000.00	400,000,000	100,000.00	
Total For COT02									3,888,000,000.00	400,000,000	100,000.00	
COT03 On 05/06/2028 Spot Bond			9.81000	102.12394	9.81000	102.09722				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			8.69500	8.69500	8.69500	8.69500				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG85 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				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 DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.56000	8.56000	8.56000	8.56000				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.44500	105.60693	5.44500	105.59143				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.83500	110.78227	5.83500	110.76495				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.55269	100.00000	25.49644				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.55269	100.00000	25.49644				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.36500	114.95112	5.36500	114.93458				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	102.07839	9.69000	102.05214				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.07839	9.69000	102.05214				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.56500	94.48525	11.56500	94.45639				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	102.16512	10.10000	102.13777				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.16512	10.10000	102.13777				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	0.00000				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 DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	110.21598	4.20000	110.20353				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.90000	107.69314	4.90000	107.67875				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.80500	113.91019	5.80500	113.89219				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.87500	96.83085	5.87500	96.80981				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.67500	84.46563	5.67500	84.44797				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	131.58564	2.25000	131.57012				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.92000	130.13577	4.91000	130.19723				0.00	0	
Total EL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.93300	117.10029	4.93300	117.07806				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.98000	113.14173	4.98000	113.12013				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.53500	99.66370	5.53500	99.64312				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.64500	86.60493	5.64500	86.58688				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	131.58564	2.25000	131.57012				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	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				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 ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.10500	103.54965	5.10500	103.53542				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			8.88000	103.50449	8.88000	103.47964				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.41500	11.41500	11.41500	11.41500				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76500	11.76500	11.76500	11.76500				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			8.96000	8.96000	8.96000	8.96000				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.96000	8.96000	8.96000	8.96000				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.12000	12.12000	12.12000	12.12000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.79500	10.79500	10.79500	10.79500				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.12000	12.12000	12.12000	12.12000				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC45 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	0.00000				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 EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			5.29500	112.53290	5.29500	112.51692			25,416,000,000.00	4,800,000	3,562,400,00
Total ES23 SPOT									25,416,000,000.00	4,800,000	3,562,400,00
Total For ES23									25,416,000,000.00	4,800,000	3,562,400,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.79609	10.00000	102.76883			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.08000	99.75158	8.08000	99.72987			41,725,120,000,000.00	5,164,000,000	2,840,000,00
Total ES26 SPOT									41,725,120,000,000.00	5,164,000,000	2,840,000,00
Total For ES26									41,725,120,000,000.00	5,164,000,000	2,840,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.74312	7.85000	100.72181			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.88500	72.52274	11.97000	72.06607			75,398,440,000,000.00	6,344,000,000	5,572,000,00
Total ES33 SPOT									75,398,440,000,000.00	6,344,000,000	5,572,000,00
Total For ES33									75,398,440,000,000.00	6,344,000,000	5,572,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.06325	7.50000	101.04270			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.56000	70.31266	12.56000	70.28913			25,145,120,000,000.00	2,002,000,000	3,012,000,00
Total ES42 SPOT									25,145,120,000,000.00	2,002,000,000	3,012,000,00
Total For ES42									25,145,120,000,000.00	2,002,000,000	3,012,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.27480	8.50000	100.25187			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	0.00000			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FBJ22Z SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.22500	5.22500	5.22500	5.22500				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				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	0.00000				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 FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.16500	103.39573	6.16500	103.37872				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	3,100,000,000	1,550,000,000
Total FRB23 SPOT										0.00	3,100,000,000	1,550,000,000
Total For FRB23										0.00	3,100,000,000	1,550,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	100,000,000	50,000,000
Total FRB25 SPOT										0.00	100,000,000	50,000,000
Total For FRB25										0.00	100,000,000	50,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	2,000,000,000
Total FRB26 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRB26										0.00	4,000,000,000	2,000,000,000
FRB27 On 03/06/2026 Spot Bond			8.66000	110.98279	8.66000	110.95708				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.77000	2.77000	2.77000	2.77000				0.00	0	598,500,000
Total FRBI23 SPOT										0.00	0	598,500,000
Total For FRBI23										0.00	0	598,500,000
FRBI25 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	3.24000				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.51000	182.07228	4.51000	182.03956				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	5.14000				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	5.24500				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.88500	79.04631	5.88500	79.02921				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.93000	79.36661	5.93000	79.34947				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.25000	5.25000	5.25000	5.25000				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.34000	5.34000	5.34000	5.34000				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			4.62000	4.62000	4.62000	4.62000				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	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.48000	167.96339	2.48000	167.94251				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.34000	166.24462	3.34000	166.22013				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	0.00000				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 FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	0.00000				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	9.58400				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.10578	9.80000	100.07932				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	0.00000				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	3.57000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				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	3.40000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	0.00000				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 FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.12000	3.12000	3.12000	3.12000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	3.06000				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	3.04000				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.28000	89.24826	5.28000	89.23030				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.57500	96.10451	5.57500	96.08466				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,0€
Total FRJ22 SPOT										0.00	0	500,000,0€
Total For FRJ22										0.00	0	500,000,0€
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	5.11800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.49500	5.49500	5.49500	5.49500				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.63500	95.36022	5.63500	95.34036				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.56500	196.25187	5.56500	196.21120				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.77500	93.65079	5.77500	93.63094				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	5.59500				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.17000	138.27076	4.17000	138.24734				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.26856	3.70500	123.24920				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.62500	95.48377	5.62500	95.46392				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.71500	193.38022	5.71500	193.33939				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.76500	192.43455	5.76500	192.39365				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.70000	175.67296	3.70000	175.64540				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.79500	191.86991	5.79500	191.82899				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.77500	93.65079	5.77500	93.63094				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.46000	171.11922	5.46000	171.08412				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.52500	85.10956	6.52500	85.08984				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.35000	172.34816	5.35000	172.31329				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.41000	171.67659	5.41000	171.64158				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.30500	182.57803	6.30500	182.53662				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.45500	85.86477	6.45500	85.84505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.77500	5.77500	5.77500	5.77500				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.75500	93.89267	5.75500	93.87283				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.22000	173.81354	5.22000	173.77899				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.07500	186.69764	6.07500	186.65644				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.35000	172.34816	5.35000	172.31329				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.35000	172.34816	5.35000	172.31329				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.64000	169.12983	5.64000	169.09431				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.47000	136.63664	4.47000	136.61239				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.18000	168.56892	2.18000	168.54932				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.70000	168.47259	5.70000	168.43694				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.74000	168.03605	5.74000	168.00030				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			4.44000	136.79904	4.44000	136.77488				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.21500	173.87019	5.21500	173.83565				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.75000	5.75000	5.75000	5.75000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: 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	
FRS17: On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	0.00000				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 FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS213 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	10.05000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	0.00000				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 FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total FRS240 SPOT										0.00	0	2,500,000,00
Total For FRS240										0.00	0	2,500,000,00
FRS36 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	2.83000				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.57000	313.66867	2.57000	313.62882				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.57000	2.57000	2.57000	2.57000				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.42000	170.11688	1.42000	170.10059				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.67000	169.60546	1.67000	169.58807				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.47500	88.30599	5.47500	88.28798				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.08500	62.77938	5.08500	62.77073				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	3.59000				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	3.87000			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	3.63000			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.41500	4.41500	4.41500	4.41500		8,830,000,000,000.00	2,000,000,000	500,000,000	
Total FRX23 SPOT								8,830,000,000,000.00	2,000,000,000	500,000,000	
Total For FRX23								8,830,000,000,000.00	2,000,000,000	500,000,000	
FRX24 On 10/12/2024 Spot Bond			5.77000	122.29122	5.77000	122.27220			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.26000	116.78449	6.26000	116.76493			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.89000	113.40882	6.89000	113.38771		1,378,000,000,000.00	200,000,000	100,000,000	
Total FRX26 SPOT								1,378,000,000,000.00	200,000,000	100,000,000	
Total For FRX26								1,378,000,000,000.00	200,000,000	100,000,000	
FRX27 On 07/03/2027 Spot Bond			7.05000	117.49139	7.05000	117.46890		2,820,000,000,000.00	400,000,000	200,000,000	
Total FRX27 SPOT								2,820,000,000,000.00	400,000,000	200,000,000	
Total For FRX27								2,820,000,000,000.00	400,000,000	200,000,000	
FRX28 On 26/07/2028 Spot Bond			7.47000	118.14599	7.47000	118.12244			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.67500	109.30554	8.67500	109.28032			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.10500	104.56501	9.10500	104.53971		3,642,000,000,000.00	400,000,000	280,000,000	
Total FRX31 SPOT								3,642,000,000,000.00	400,000,000	280,000,000	
Total For FRX31								3,642,000,000,000.00	400,000,000	280,000,000	
FRX32 On 31/03/2032 Spot Bond			9.65000	106.98555	9.65000	106.95785		116,852,815,000,000.00	12,109,100,000	7,659,600,000	
Total FRX32 SPOT								116,852,815,000,000.00	12,109,100,000	7,659,600,000	
Total For FRX32								116,852,815,000,000.00	12,109,100,000	7,659,600,000	
FRX45 On 14/04/2045 Spot Bond			11.62500	71.28139	11.62500	71.25926			0.00	0	
Total FRX45 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				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 GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.74000	102.83832	4.74000	102.81927				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.39500	113.34054	5.39500	113.32397				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			8.61000	104.28992	8.61000	104.26577				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	2,250,000,000	3,510,000,000
Total GRT27 SPOT										0.00	2,250,000,000	3,510,000,000
Total For GRT27										0.00	2,250,000,000	3,510,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	0.00000				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 GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500			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	0.00000			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17000	308.46362	3.17000	308.41946			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.53000	3.53000	3.53000	3.53000			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.29500	109.49929	10.29500	109.44098			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.61000	70.82151	5.61000	70.81069			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.93000	84.54011	11.93000	84.51350		103,791,000,000,000.00	8,700,000,000	5,350,000,000	
Total HWAY34 SPOT								13,791,000,000,000.00	8,700,000,000	5,350,000,000	
Total For HWAY34								13,791,000,000,000.00	8,700,000,000	5,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.48099	100.00000	11.45572		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.98000	83.74590	11.98000	83.71943			120,279,200,000,000.00	10,040,000,000	5,020,000,00
Total HWAY35 SPOT									120,279,200,000,000.00	10,040,000,000	5,020,000,00
Total For HWAY35									120,279,200,000,000.00	10,040,000,000	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.48026	100.00000	11.45499			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	0.00000			0.00	40,000,000,000	40,000,000,00
Total HWF11 SPOT									0.00	40,000,000,000	40,000,000,00
Total For HWF11									0.00	40,000,000,000	40,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000			0.00	40,000,000,000	10,000,000,00
Total HWF12 SPOT									0.00	40,000,000,000	10,000,000,00
Total For HWF12									0.00	40,000,000,000	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.02000	144.74729	3.02000	144.72721			437,958,896,040,000.00	145,019,502,000	265,675,569,50
Total I2025 SPOT									437,958,896,040,000.00	145,019,502,000	265,675,569,50
Total For I2025									437,958,896,040,000.00	145,019,502,000	265,675,569,50
I2029 On 31/03/2029 Spot Bond			4.27000	100.08424	4.27000	100.06688			481,378,023,000,000.00	112,734,900,000	178,762,229,50
Total I2029 SPOT									481,378,023,000,000.00	112,734,900,000	178,762,229,50
Total For I2029									481,378,023,000,000.00	112,734,900,000	178,762,229,50
I2033 On 28/02/2033 Spot Bond			4.78000	94.03028	4.78000	94.01262			107,863,137,800,000.00	22,565,510,000	228,134,937,00
Total I2033 SPOT									107,863,137,800,000.00	22,565,510,000	228,134,937,00
Total For I2033									107,863,137,800,000.00	22,565,510,000	228,134,937,00
I2038 On 31/01/2038 Spot Bond			4.89000	105.12480	4.90000	104.96611			404,214,258,875,370.00	82,661,402,633	282,384,935,80
Total I2038 SPOT									404,214,258,875,370.00	82,661,402,633	282,384,935,80
Total For I2038									404,214,258,875,370.00	82,661,402,633	282,384,935,80
I2046 On 31/03/2046 Spot Bond			4.88500	92.96167	4.88500	92.94403			550,594,348,780,000.00	112,711,228,000	283,805,615,50
Total I2046 SPOT									550,594,348,780,000.00	112,711,228,000	283,805,615,50
Total For I2046									550,594,348,780,000.00	112,711,228,000	283,805,615,50
I2050 On 31/12/2050 Spot Bond			4.93000	94.30846	4.93000	94.29058			644,486,655,477,320.00	130,727,516,324	267,364,547,90

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 I2050 SPOT										14,486,655,477,320.00	130,727,516,324	267,364,547,93
Total For I2050										14,486,655,477,320.00	130,727,516,324	267,364,547,93
IBL101 On 24/05/2022 Spot Bond			5.21000	5.21000	5.21000	5.21000				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.29000	307.43549	3.29000	307.39046				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	8.12000				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.53000	1.53000	1.53000	1.53000				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	110.42500	10.00000	110.39500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.85500	115.19819	5.85500	115.18012				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.82000	169.29965	1.82000	169.28162				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.28500	115.67348	4.28500	115.66016				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.09500	108.04331	4.09500	108.03140				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	72.98010	100.00000	72.81945				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	0.00000				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total IBL95 SPOT										0.00	0	500,000,00
Total For IBL95										0.00	0	500,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.81000	110.24164	7.81000	110.21869				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.31500	111.15185	10.31500	111.12148				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.43000	115.62489	8.43000	115.59880				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.31000	108.44922	7.31000	108.42794				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.95000	102.17921	4.95000	102.16564				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				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 INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.39500	104.60721	6.39500	104.58919				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	7,899,20
Total INLV05 SPOT										0.00	0	7,899,20
Total For INLV05										0.00	0	7,899,20
INLV06 On 22/01/2026 Spot Bond					0.00000	0.00000				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	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				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	100.73000	2.75000	100.72252				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.11000	164.05888	6.11000	164.02237				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV033 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.39500	104.45971	6.39500	104.44172				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.92000	3.92000	3.92000	3.92000				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.21500	105.29002	7.21500	105.26941				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.23000	7.23000	7.23000	7.23000				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.42000	168.08424	2.42000	168.06363				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				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 IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.01000	165.12304	6.01000	165.08674				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.39500	101.93642	10.39500	101.90835				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.71000	109.77229	5.71000	109.75540				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.36000	106.83264	5.36000	106.81728				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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 IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC186 On 21/12/2022 Spot Bond			7.28500	100.85819	7.28500	100.79138				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				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	3.80000				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	3.80000				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	3.80000				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	3.80000				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	3.80000				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	3.80000				0.00	0	
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	3.80000				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	3.80000				0.00	0	
Total IVZ024 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ024									0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	3.80000			0.00	0	
Total IVZ025 SPOT									0.00	0	
Total For IVZ025									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	0.00000			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	240,000,000	120,000,000
Total KAP006 SPOT									0.00	240,000,000	120,000,000
Total For KAP006									0.00	240,000,000	120,000,000
KAP007 On 26/10/2021 Spot Bond			6.69500	103.56910	6.69500	103.55037			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000			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 KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.40000	126.75653	8.40000	126.72772				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.17500	110.19552	6.17500	110.17721				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.19500	107.66374	8.19500	107.63999				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.36500	91.09458	12.36500	91.06489				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.24500	105.07819	9.24500	105.05224			1,849,000,000,000.00	200,000,000	100,000,000	
Total LBK29 SPOT									1,849,000,000,000.00	200,000,000	100,000,000	
Total For LBK29									1,849,000,000,000.00	200,000,000	100,000,000	
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.74500	108.86272	5.74500	108.84578			28,725,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT									28,725,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06									28,725,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total LGL08 SPOT										0.00	0	500,000,000
Total For LGL08										0.00	0	500,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	0.00000				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 MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	12,000,000,000	6,000,000,000
Total MBF059 SPOT										0.00	12,000,000,000	6,000,000,000
Total For MBF059										0.00	12,000,000,000	6,000,000,000
MBF06: On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	18,000,000,000	10,000,000,000
Total MBF061 SPOT										0.00	18,000,000,000	10,000,000,000
Total For MBF061										0.00	18,000,000,000	10,000,000,000
MBF06: On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBF06: On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP046 SPOT									0.00	0	
Total For MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.52000	103.35582	4.52000	103.34322			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.35500	7.35500	7.35500	7.35500			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.25500	111.85840	5.25500	111.84264		12,086,500,000.00	2,300,000,000	1,150,000,000	
Total MMIG05 SPOT								12,086,500,000.00	2,300,000,000	1,150,000,000	
Total For MMIG05								12,086,500,000.00	2,300,000,000	1,150,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000			0.00	0	
Total MMIG06 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.96000	110.09213	7.96000	110.06864				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				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 MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,00
Total MTN17 SPOT										0.00	0	1,500,000,00
Total For MTN17										0.00	0	1,500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	560,000,000	290,000,00
Total MTN21 SPOT										0.00	560,000,000	290,000,00
Total For MTN21										0.00	560,000,000	290,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.91000	105.96342	7.91000	105.91959				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.31500	109.44555	5.31500	109.42995				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.79500	113.28454	5.79500	113.26696				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.84000	110.13166	8.84000	110.10577				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.91000	104.15176	4.91000	104.13781				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.09500	102.78182	5.09500	102.76774				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.23004	9.38000	101.20490				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.36000	114.57967	5.36000	114.56292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.21500	106.53354	4.21500	106.52139			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.66000	107.07693	4.66000	107.06353			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.96000	115.12981	5.96000	115.11144		50,570,600,000,000.00	8,485,000,000	8,485,000,00	
Total NBK16A SPOT								50,570,600,000,000.00	8,485,000,000	8,485,000,00	
Total For NBK16A								50,570,600,000,000.00	8,485,000,000	8,485,000,00	
NBK17 On 22/04/2026 Spot Bond			6.73000	114.91304	6.73000	114.89214		19,113,200,000,000.00	2,840,000,000	1,620,000,00	
Total NBK17A SPOT								19,113,200,000,000.00	2,840,000,000	1,620,000,00	
Total For NBK17A								19,113,200,000,000.00	2,840,000,000	1,620,000,00	
NBK19 On 01/06/2022 Spot Bond			5.19000	110.77461	5.19000	110.75911		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			6.72000	121.14074	6.72000	121.11887		672,000,000,000.00	100,000,000	100,000,00	
Total NBK20A SPOT								672,000,000,000.00	100,000,000	100,000,00	
Total For NBK20A								672,000,000,000.00	100,000,000	100,000,00	
NBK20 On 25/06/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			7.76000	117.88357	7.76000	117.85918		77,600,000,000,000.00	10,000,000,000	5,000,000,00	
Total NBK21A SPOT								77,600,000,000,000.00	10,000,000,000	5,000,000,00	
Total For NBK21A								77,600,000,000,000.00	10,000,000,000	5,000,000,00	
NBK22 On 19/11/2022 Spot Bond			5.17500	114.01709	5.17500	114.00126		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			6.44500	122.94709	6.44500	122.92591		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK24 On 19/11/2027 Spot Bond			7.48500	123.68111	7.48500	123.65642		14,970,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								14,970,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								14,970,000,000,000.00	2,000,000,000	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
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			4.75500	4.75500	4.75500	4.75500				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	22.24536	100.00000	22.19639				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.67000	115.28543	7.67000	115.26185				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.69000	116.12376	4.69000	116.10913				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			6.83000	119.94743	6.83000	119.92554				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.32000	114.77556	5.32000	114.75918				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.44500	110.79054	5.44500	110.77436				0.00	0	
Total NBK31A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	1,500,000,000	1,500,000,000
Total NBK38B SPOT										0.00	1,500,000,000	1,500,000,000
Total For NBK38B										0.00	1,500,000,000	1,500,000,000
NBK4 On 28/10/2024 Spot Bond			9.63500	9.63500	9.63500	9.63500				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				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 NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			8.80500	106.67177	8.80500	106.64637				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.84000	106.06024	8.84000	106.03490				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				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 NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	7,695,000,000	4,035,000,000
Total NEDT1A SPOT										0.00	7,695,000,000	4,035,000,000
Total For NEDT1A										0.00	7,695,000,000	4,035,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	1,700,000,000	851,012,700
Total NEDT1B SPOT										0.00	1,700,000,000	851,012,700
Total For NEDT1B										0.00	1,700,000,000	851,012,700
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	20,000,000	10,000,000
Total NGL01 SPOT										0.00	20,000,000	10,000,000
Total For NGL01										0.00	20,000,000	10,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	60,000,000	30,000,000
Total NGL02 SPOT										0.00	60,000,000	30,000,000
Total For NGL02										0.00	60,000,000	30,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	790,000,00
Total NGT104 SPOT										0.00	0	790,000,00
Total For NGT104										0.00	0	790,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				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	99.78723	13.50000	99.75181				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.76500	5.76500	5.76500	5.76500				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	4.72000				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	3.77500				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	3.97000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.62500	5.62500	5.62500	5.62500				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	3.88000				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	4.27000				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	4.76000				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.51000	182.07228	4.51000	182.03956				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.74000	94.07460	5.74000	94.05475				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	0.00000				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 NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF011 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.84500	112.03303	5.84500	112.01520				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.42000	195.27561	3.42000	195.24633				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.01000	123.60115	9.01000	123.57140				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.55009	100.00000	17.51125				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	0.00000				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				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 NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	0.00000			0.00	0	22,300,000.00
Total NTC32 SPOT									0.00	0	22,300,000.00
Total For NTC32									0.00	0	22,300,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.04500	108.24223	5.04500	108.22734		15,135,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								15,135,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								15,135,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			7.02000	116.01779	7.02000	115.99568		21,481,200,000,000.00	3,060,000,000	1,530,000,000	
Total OML07 SPOT								21,481,200,000,000.00	3,060,000,000	1,530,000,000	
Total For OML07								21,481,200,000,000.00	3,060,000,000	1,530,000,000	
OML09 On 14/09/2022 Spot Bond			5.24500	111.44726	5.24500	111.43133		10,490,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								10,490,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								10,490,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			7.34500	117.74712	7.34500	117.72366		13,367,900,000,000.00	1,820,000,000	910,000,000	
Total OML10 SPOT								13,367,900,000,000.00	1,820,000,000	910,000,000	
Total For OML10								13,367,900,000,000.00	1,820,000,000	910,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.06000	120.80666	7.09500	120.59456			364,626,414,622,000.00	3,451,080,228,700	3,805,666,474,70
Total R186 SPOT									364,626,414,622,000.00	451,080,228,700	3,805,666,474,70
Total For R186									364,626,414,622,000.00	451,080,228,700	3,805,666,474,70
R197 On 07/12/2023 Spot Bond			2.22000	316.75517	2.22000	316.71795			148,793,355,480,000.00	67,024,034,000	54,434,917,00
Total R197 SPOT									148,793,355,480,000.00	67,024,034,000	54,434,917,00
Total For R197									148,793,355,480,000.00	67,024,034,000	54,434,917,00
R202 On 07/12/2033 Spot Bond			4.80500	211.63530	4.77000	212.33920			355,835,428,200,000.00	74,055,240,000	188,694,783,00
Total R202 SPOT									355,835,428,200,000.00	74,055,240,000	188,694,783,00
Total For R202									355,835,428,200,000.00	74,055,240,000	188,694,783,00
R2023 On 28/02/2023 Spot Bond			4.25500	109.05289	4.23000	109.09751			290,576,200,521,000.00	1,008,361,034,200	648,067,287,50
Total R2023 SPOT									290,576,200,521,000.00	1,008,361,034,200	648,067,287,50
Total For R2023									290,576,200,521,000.00	1,008,361,034,200	648,067,287,50
R2030 On 31/01/2030 Spot Bond			9.29500	94.19675	9.29500	94.17349			711,061,395,588,000.00	3,088,871,586,400	2,062,136,359,10
Total R2030 SPOT									711,061,395,588,000.00	3,088,871,586,400	2,062,136,359,10
Total For R2030									711,061,395,588,000.00	3,088,871,586,400	2,062,136,359,10
R2032 On 31/03/2032 Spot Bond			10.37000	86.83598	10.37000	86.81187			792,869,646,580,000.00	1,426,506,234,000	925,487,189,40
Total R2032 SPOT									792,869,646,580,000.00	1,426,506,234,000	925,487,189,40
Total For R2032									792,869,646,580,000.00	1,426,506,234,000	925,487,189,40
R2035 On 28/02/2035 Spot Bond			11.18500	85.31063	11.18500	85.28498			989,694,639,661,500.00	2,234,214,987,900	1,338,097,711,90
Total R2035 SPOT									989,694,639,661,500.00	2,234,214,987,900	1,338,097,711,90
Total For R2035									989,694,639,661,500.00	2,234,214,987,900	1,338,097,711,90
R2037 On 31/01/2037 Spot Bond			11.43500	80.78806	11.43500	80.76364			239,812,016,371,500.00	2,119,791,168,900	1,431,253,760,20
Total R2037 SPOT									239,812,016,371,500.00	2,119,791,168,900	1,431,253,760,20
Total For R2037									239,812,016,371,500.00	2,119,791,168,900	1,431,253,760,20
R2040 On 31/01/2040 Spot Bond			11.61000	82.44968	11.61000	82.42440			760,053,125,533,000.00	1,271,322,405,300	1,348,727,651,30
Total R2040 SPOT									760,053,125,533,000.00	1,271,322,405,300	1,348,727,651,30
Total For R2040									760,053,125,533,000.00	1,271,322,405,300	1,348,727,651,30
R2044 On 31/01/2044 Spot Bond			11.74500	78.59746	11.74500	78.57308			706,382,042,763,500.00	911,569,352,300	1,277,164,029,30
Total R2044 SPOT									706,382,042,763,500.00	911,569,352,300	1,277,164,029,30
Total For R2044									706,382,042,763,500.00	911,569,352,300	1,277,164,029,30
R2048 On 28/02/2048 Spot Bond			11.70000	77.50609	11.70000	77.48175			362,891,154,230,000.00	1,654,947,961,900	1,107,845,400,00
Total R2048 SPOT									362,891,154,230,000.00	1,654,947,961,900	1,107,845,400,00
Total For R2048									362,891,154,230,000.00	1,654,947,961,900	1,107,845,400,00
R208 On 31/03/2021 Spot Bond			3.46500	101.97136	3.49000	101.95175			226,089,250,000,000.00	642,450,000,000	543,143,751,00

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 R208 SPOT									26,089,250,000,000.00	642,450,000,000	543,143,751,00
Total For R208									26,089,250,000,000.00	642,450,000,000	543,143,751,00
R209 On 31/03/2036 Spot Bond			10.88500	66.36599	10.97000	65.88489			300,673,346,941,000.00	1,130,057,266,600	795,932,254,50
Total R209 SPOT									10,673,346,941,000.00	130,057,266,600	795,932,254,50
Total For R209									10,673,346,941,000.00	130,057,266,600	795,932,254,50
R210 On 31/03/2028 Spot Bond			4.02000	188.03308	4.01000	188.12573			1,173,405,840,000.00	291,892,000	31,804,324,00
Total R210 SPOT									1,173,405,840,000.00	291,892,000	31,804,324,00
Total For R210									1,173,405,840,000.00	291,892,000	31,804,324,00
R212 On 31/01/2022 Spot Bond			1.38000	170.19890	1.23000	170.49157			95,962,951,290,000.00	69,538,370,500	59,962,930,90
Total R212 SPOT									15,962,951,290,000.00	69,538,370,500	59,962,930,90
Total For R212									15,962,951,290,000.00	69,538,370,500	59,962,930,90
R213 On 28/02/2031 Spot Bond			9.81500	83.27011	9.88000	82.88422			207,897,235,434,000.00	836,260,543,600	610,543,126,30
Total R213 SPOT									17,897,235,434,000.00	836,260,543,600	610,543,126,30
Total For R213									17,897,235,434,000.00	836,260,543,600	610,543,126,30
R214 On 28/02/2041 Spot Bond			11.43000	62.55948	11.43000	62.54028			831,611,218,398,000.00	335,224,078,600	1,103,583,894,90
Total R214 SPOT									31,611,218,398,000.00	335,224,078,600	1,103,583,894,90
Total For R214									31,611,218,398,000.00	335,224,078,600	1,103,583,894,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	20,000,000,000	10,000,000,000
Total RED704 SPOT										0.00	20,000,000,000	10,000,000,000
Total For RED704										0.00	20,000,000,000	10,000,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				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 RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	0.00000				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			4.98500	102.65760	4.98500	102.64389				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.84500	114.09528	5.84500	114.07733				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68500	96.74092	11.68500	96.71091				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.46500	114.07643	5.46500	114.05971			22,187,900,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT									22,187,900,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23									22,187,900,000,000.00	4,060,000,000	2,030,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR SPOT									0.00	0	0	
Total For SBK24/JIBAR									0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000			0.00	200,000,000	50,000,000	
Total SBK25 SPOT									0.00	200,000,000	50,000,000	
Total For SBK25									0.00	200,000,000	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBK26 On 25/04/2021 Spot Bond			5.26500	103.58490	5.26500	103.57032			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	500,000,00
Total SBS18 SPOT									0.00	0	500,000,00
Total For SBS18									0.00	0	500,000,00
SBS19 On 23/06/2021 Spot Bond			3.98500	107.58049	3.98500	107.56890			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.17500	117.66525	6.17500	117.64581		6,545,500,000,000.00	1,060,000,000	530,000,00	
Total SBS20 SPOT								6,545,500,000,000.00	1,060,000,000	530,000,00	
Total For SBS20								6,545,500,000,000.00	1,060,000,000	530,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.76500	118.28342	4.76500	118.26828			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.27000	112.60289	6.27000	112.58400			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.56000	120.96783	6.56000	120.94650			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.21000	118.25651	5.21000	118.23971			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.46000	115.99701	5.46000	115.98003			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.08500	113.04152	8.08500	113.01718		9,702,000,000,000.00	1,200,000,000	800,000,00	
Total SBS39 SPOT								9,702,000,000,000.00	1,200,000,000	800,000,00	

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 SBS39										9,702,000,000.00	1,200,000,000	800,000,000
SBS4 On 16/11/2021 Spot Bond			3.60000	104.76654	3.60000	109.05180				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.07500	111.15896	4.07500	111.14677				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.92000	120.05819	5.92000	120.03915				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.71000	122.52962	6.71000	122.50764				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.19000	116.26490	4.19000	116.25180				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.66500	109.42942	3.66500	109.41863				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.87500	4.87500	4.87500	4.87500				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				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 SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.83500	111.44521	3.83500	111.43365				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.62000	313.23079	2.62000	313.19058				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	5.51500				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	8,548,96
Total SBT101 SPOT										0.00	0	8,548,96
Total For SBT101										0.00	0	8,548,96
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	1,668,333,66
Total SBT103 SPOT										0.00	200,000,000	1,668,333,66
Total For SBT103										0.00	200,000,000	1,668,333,66
SBT104 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	2,000,000,00
Total SBT202 SPOT										0.00	4,000,000,000	2,000,000,00
Total For SBT202										0.00	4,000,000,000	2,000,000,00
SBT203 On 03/12/2023 Spot Bond			6.29500	115.71834	6.29500	115.69876				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total SBT206 SPOT										0.00	1,000,000,000	500,000,000
Total For SBT206										0.00	1,000,000,000	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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	110.42500	10.00000	110.39500				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	0.00000				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				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 SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.04500	113.56455	6.04500	113.54598			48,964,500,000,000.00	8,100,000,000	4,050,000,000	
Total SNT03 SPOT									18,964,500,000,000.00	8,100,000,000	4,050,000,000	
Total For SNT03									18,964,500,000,000.00	8,100,000,000	4,050,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	8,763,200	303,000,00
Total SOLB01 SPOT										0.00	8,763,200	303,000,00
Total For SOLB01										0.00	8,763,200	303,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.86000	101.41696	4.86000	101.40371				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.86000	101.41696	4.86000	101.40371				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	4.43500				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.03500	120.94199	7.03500	120.91915				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.30500	86.19989	9.30500	86.17823				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	9.55000				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.59500	111.85909	5.59500	111.84214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.57500	96.10451	5.57500	96.08466				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	395,000,000	205,000,000
Total SSN044 SPOT										0.00	395,000,000	205,000,000
Total For SSN044										0.00	395,000,000	205,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN047 On 08/12/2023 Spot Bond			3.25000	3.25000	3.25000	3.25000				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	5.23000				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	3.82000				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.77500	5.77500	5.77500	5.77500				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	5.11000				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	5.64000				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	0.00000				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 SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.96000	90.44824	9.96000	90.42435				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.63000	106.41438	7.63000	106.39249				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.78042	8.55000	104.75659				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TFS159									0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	1,000,000,000
Total TFS161 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TFS161									0.00	1,000,000,000	1,000,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total TFS163 SPOT									0.00	0	
Total For TFS163									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TFS164 SPOT									0.00	0	
Total For TFS164									0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total TFS165 SPOT									0.00	0	
Total For TFS165									0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total TFS166 SPOT									0.00	0	
Total For TFS166									0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	
Total TH10A7 SPOT									0.00	0	
Total For TH10A7									0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TH14A3 SPOT									0.00	0	
Total For TH14A3									0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.59000	110.16905	4.59000	110.15547			0.00	0	
Total TH14A4 SPOT									0.00	0	
Total For TH14A4									0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TH14A7 SPOT									0.00	0	
Total For TH14A7									0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.75000	108.90757	4.75000	108.89368			0.00	0	
Total TH14A8 SPOT									0.00	0	
Total For TH14A8									0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000			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 TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				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	9.82000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A ⁴ On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A ⁵ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A ⁷ On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A ⁸ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B ¹ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B ² On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B ³ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C ¹ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C ² On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C ³ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D ¹ On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D ² On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.75499	8.49000	101.73200				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	0.00000				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 TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.42500	10.00000	110.39500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.33500	107.90973	5.33500	107.89404				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.49500	111.91904	6.49500	111.89928				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.51000	106.93555	7.51000	106.91389				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.15500	112.54917	6.15500	112.53063				0.00	0	981,800,00
Total TN23 SPOT										0.00	0	981,800,00
Total For TN23										0.00	0	981,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.63100	100.00000	18.58999				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.47000	105.99964	8.47000	105.97576			262,570,000,000,000.00	31,000,000,000	7,520,000,00	
Total TN25 SPOT									262,570,000,000,000.00	31,000,000,000	7,520,000,00	
Total For TN25									262,570,000,000,000.00	31,000,000,000	7,520,000,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.17433	100.00000	13.14534				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.85000	100.06826	8.85000	100.04472			150,450,000,000,000.00	17,000,000,000	6,770,000,00	
Total TN27 SPOT									150,450,000,000,000.00	17,000,000,000	6,770,000,00	
Total For TN27									150,450,000,000,000.00	17,000,000,000	6,770,000,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.05108	100.00000	9.03117				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.00500	97.78566	11.00500	97.75689				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	117.69594	8.00000	117.67058				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.04500	84.63079	13.04500	84.60141			81,430,412,150,000.00	6,242,270,000	4,500,000,00	
Total TN40 SPOT									81,430,412,150,000.00	6,242,270,000	4,500,000,00	
Total For TN40									81,430,412,150,000.00	6,242,270,000	4,500,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.80872	10.75000	100.77973				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	110.42500	10.00000	110.39500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TPDA01/JIBAR										0.00	0	
TPDA0: On 30/11/2020 Spot Bond			5.60500	104.36786	5.60500	104.35188				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.30500	111.36918	5.30500	111.35333				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				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 TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.59500	111.21678	5.59500	111.20548				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.55799	8.62000	100.53469				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24C On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP243 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TU1D11									0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC346 SPOT									0.00	0	
Total For TWC346									0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC347 SPOT									0.00	0	
Total For TWC347									0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC348 SPOT									0.00	0	
Total For TWC348									0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC349 SPOT									0.00	0	
Total For TWC349									0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC350 SPOT									0.00	0	
Total For TWC350									0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC351 SPOT									0.00	0	
Total For TWC351									0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC352 SPOT									0.00	0	
Total For TWC352									0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC353 SPOT									0.00	0	
Total For TWC353									0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC354 SPOT									0.00	0	
Total For TWC354									0.00	0	
UG21 On 02/03/2021 Spot Bond			6.00500	103.37711	6.00500	103.36042		900,750,000,000.00	150,000,000	100,000,000	
Total UG21 SPOT								900,750,000,000.00	150,000,000	100,000,000	
Total For UG21								900,750,000,000.00	150,000,000	100,000,000	
UG26 On 09/03/2026 Spot Bond			9.21000	110.48806	9.21000	110.46058		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total VKE14 SPOT										0.00	400,000,000	200,000,000
Total For VKE14										0.00	400,000,000	200,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.11500	106.63328	4.11500	106.62148				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WSP5/1 On 28/05/2021 Spot Bond			100.00000	70.65687	100.00000	70.50133			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									2.02e+017	298,888,377,057	522,778,194,47
Total for SPOT :									2.02e+017	298,888,377,057	522,778,194,47
Total Futures									2.02e+017	298,888,435,323	522,779,641,60
Total Options									6 843 009.00	3,600	228,75
Grand Total:									2.02e+017	298,888,438,923	522,779,870,35