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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			11.79425	73.08229	11.81740	72.96275			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.07462	73.79676	12.09875	73.67630			0.00	0	
ES33 On 06/05/2021 Bond Future			12.34984	70.81225	12.37496	70.69084			0.00	0	
ES33 On 05/08/2021 Bond Future			12.64094	71.58401	12.66717	71.46141			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.37253	71.44577	12.36535	71.48609			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.64081	72.14424	12.63324	72.18523			0.00	0	
ES42 On 06/05/2021 Bond Future			12.91493	68.65842	12.90693	68.70016			0.00	0	
ES42 On 05/08/2021 Bond Future			13.19725	69.40713	13.18884	69.44943			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			144.67195	144.67195	144.73154	144.73154			0.00	0	3,25
I2025 On 04/02/2021 Bond Future			144.61480	144.61480	144.67550	144.67550			0.00	0	1,75
I2025 On 06/05/2021 Bond Future			146.19779	146.19779	146.25977	146.25977			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 Interest
I2025	On	05/08/2021	Bond Future			146.29553	146.29553	146.35842	146.35842			0.00	0	
Total I2025 Future												0.00	0	3,38
Total For I2025												0.00	0	3,38
I2029	On	05/11/2020	Bond Future			100.52885	100.52885	100.56234	100.56234			0.00	0	3,7
I2029	On	04/02/2021	Bond Future			101.53663	101.53663	101.57089	101.57089			0.00	0	1,2
I2029	On	06/05/2021	Bond Future			101.50921	101.50921	101.54432	101.54432			0.00	0	
I2029	On	05/08/2021	Bond Future			102.63917	102.63917	102.67478	102.67478			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			94.35879	94.35879	94.41642	94.41642			0.00	0	9,1
I2033	On	04/02/2021	Bond Future			95.30475	95.30475	95.36329	95.36329			0.00	0	
I2033	On	06/05/2021	Bond Future			95.13288	95.13288	95.19252	95.19252			0.00	0	
I2033	On	05/08/2021	Bond Future			96.19185	96.19185	96.25227	96.25227			0.00	0	
Total I2033 Future												0.00	0	9,13
Total For I2033												0.00	0	9,13
I2038	On	05/11/2020	Bond Future			105.35660	105.35660	105.44980	105.44980			0.00	0	9,4
I2038	On	04/02/2021	Bond Future			104.71689	104.71689	104.81139	104.81139			0.00	0	1,6
I2038	On	06/05/2021	Bond Future			105.86340	105.86340	105.95942	105.95942			0.00	0	
I2038	On	05/08/2021	Bond Future			105.32106	105.32106	105.41837	105.41837			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			93.33994	93.33994	93.29841	93.29841			0.00	0	12,3
I2046	On	04/02/2021	Bond Future			94.27560	94.27560	94.23405	94.23405			0.00	0	3,9
I2046	On	06/05/2021	Bond Future			93.51825	93.51825	93.47685	93.47685			0.00	0	
I2046	On	05/08/2021	Bond Future			94.55941	94.55941	94.51761	94.51761			0.00	0	
Total I2046 Future												0.00	0	16,3
Total For I2046												0.00	0	16,3
I2050	On	05/11/2020	Bond Future			95.24552	95.24552	94.94694	94.94694			0.00	0	11,3
I2050	On	04/02/2021	Bond Future			94.31155	94.31155	94.01019	94.01019			943,115.50	10	2,6
I2050	On	06/05/2021	Bond Future			95.34393	95.34393	95.03976	95.03976			0.00	0	
I2050	On	05/08/2021	Bond Future			94.47871	94.47871	94.17126	94.17126			0.00	0	
Total I2050 Future												943,115.50	10	13,97
Total For I2050												943,115.50	10	13,97
R186	On	05/11/2020	Bond Future			7.10570	120.65182	7.03203	121.04948		6.98	20,752,113.04	172	86,0
R186	On	04/02/2021	Bond Future			7.28324	116.55329	7.20521	116.95530		7.77	0.00	0	18
R186	On	06/05/2021	Bond Future			7.45688	117.80151	7.37405	118.20836		6.90	0.00	0	
R186	On	05/08/2021	Bond Future			7.64629	113.80375	7.55823	114.21519		5.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												20,752,113.04	172	86,18
R186	On	05/11/2020	Bond Future	8.34	Put			0.03000	0.00003	0,040	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,813.29000	6.81329	6,415,640	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			11,306.26000	11.30626	10,908,600	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,552.81000	2.55281	2,179,250	7.31	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			8,353.86000	8.35386	7,956,200	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.00000	0.00000	0,000	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			8,403.10000	8.40310	8,005,440	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.00000	0.00000	0,000	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			4,274.24000	4.27424	3,878,670	7.61	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			8,304.59000	8.30459	7,906,930	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.00000	0.00000	0,000	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			2,945.60000	2.94560	3,329,850	6.73	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			22.46000	0.02246	9,050	6.73	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			55.51000	0.05551	79,610	7.31	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			1.21000	0.00121	1,730	7.74	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			5,092.78000	5.09278	4,695,640	7.74	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			750.96000	0.75096	961,500	6.98	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			577.53000	0.57753	390,410	6.98	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			4.67000	0.00467	6,760	7.61	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			474.33000	0.47433	538,620	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,240.65000	5.24065	4,904,710	8.34	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			489.46000	0.48946	555,530	8.34	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,631.15000	4.63115	4,309,810	8.22	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			617.60000	0.61760	698,270	8.22	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			5,281.98000	5.28198	4,945,150	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			481.84000	0.48184	547,020	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,323.40000	5.32340	4,985,680	8.36	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			11.18000	0.01118	13,280	7.46	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,291.70000	15.29170	14,886,900	7.46	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			10.93000	0.01093	12,980	7.46	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,332.48000	15.33248	14,927,640	7.46	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			10.68000	0.01068	12,690	7.46	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,250.90000	15.25090	14,846,150	7.46	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			825.70000	0.82570	914,880	6.44	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,697.33000	5.69733	5,374,210	6.44	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			815.43000	0.81543	903,750	6.44	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,629.33000	5.62933	5,307,940	6.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	05/08/2021	Bond Future	8.61	Put			836.07000	0.83607	926,120	6.44	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,663.30000	5.66330	5,341,040	6.44	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												20,752,113.04	172	103,92
R197	On	05/11/2020	Bond Future			316.75392	316.75392	316.81560	316.81560			0.00	0	2,90
R197	On	04/02/2021	Bond Future			312.08276	312.08276	312.14626	312.14626			0.00	0	1,40
R197	On	06/05/2021	Bond Future			315.49893	315.49893	315.56451	315.56451			0.00	0	
R197	On	05/08/2021	Bond Future			311.01164	311.01164	311.07835	311.07835			0.00	0	
Total R197 Future												0.00	0	4,30
Total For R197												0.00	0	4,30
R202	On	05/11/2020	Bond Future			213.07559	213.07559	213.62589	213.62589			0.00	0	6,00
R202	On	04/02/2021	Bond Future			211.04396	211.04396	211.60048	211.60048			0.00	0	1,90
R202	On	06/05/2021	Bond Future			213.35394	213.35394	213.91774	213.91774			0.00	0	
R202	On	05/08/2021	Bond Future			211.47985	211.47985	212.05023	212.05023			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	05/11/2020	Bond Future			4.37588	108.82874	4.31563	108.96564		1.84	0.00	0	33,30
R2023	On	04/02/2021	Bond Future			4.43853	109.89269	4.36999	110.03136		1.81	0.00	0	3,60
R2023	On	06/05/2021	Bond Future			4.45307	107.16200	4.37416	107.30265		1.78	0.00	0	
R2023	On	05/08/2021	Bond Future			4.46540	108.32949	4.37278	108.47182		1.59	0.00	0	
Total R2023 Future												0.00	0	37,00
R2023	On	05/11/2020	Bond Future	7.46	Call			6,858.90000	6.85890	6,722,000	2.33	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.33	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,879.82000	6.87982	6,742,920	2.33	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.33	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,837.99000	6.83799	6,701,090	2.33	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.33	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.52000	0.00052	0,720	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,895.19000	3.89519	3,756,700	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.50000	0.00050	0,680	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,856.63000	3.85663	3,718,160	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.55000	0.00055	0,750	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,875.91000	3.87591	3,737,440	2.24	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,505.22000	5.50522	5,364,610	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.10000	0.00010	0,140	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,521.85000	5.52185	5,381,230	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.10000	0.00010	0,130	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,488.60000	5.48860	5,347,990	2.07	0.00	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
R2023	On	06/05/2021	Bond Future	7.56	Put			0.11000	0.00011	0,150	2.07		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			174.25000	0.17425	202,500	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,584.94000	1.58494	1,470,530	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			171.82000	0.17182	199,740	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,597.65000	1.59765	1,482,910	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			169.43000	0.16943	197,020	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,572.26000	1.57226	1,458,180	1.70		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	37,00
R2030	On	05/11/2020	Bond Future			9.30058	94.25753	9.28280	94.36046		12.45		218,394,697.01	2,317	94,95
R2030	On	04/02/2021	Bond Future			9.51684	91.17515	9.49820	91.27946		13.91		0.00	0	9,25
R2030	On	06/05/2021	Bond Future			9.73300	92.15228	9.71344	92.25814		12.54		0.00	0	
R2030	On	05/08/2021	Bond Future			9.96814	89.15117	9.94763	89.25829		10.62		0.00	0	
Total R2030 Future													218,394,697.01	2,317	104,25
R2030	On	05/11/2020	Bond Future	8.53	Put			4,516.41000	4.51641	4,613,690	11.76		0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			17.75000	0.01775	12,100	11.76		0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			1,835.45000	1.83545	1,886,350	12.26		0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			355.66000	0.35566	303,630	12.26		0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			6,033.25000	6.03325	5,929,250	13.86		0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			6.13000	0.00613	5,060	13.86		0.00	0	2,00
R2030	On	05/11/2020	Bond Future	8.34	Put			5,682.64000	5.68264	5,784,060	11.70		0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			3.81000	0.00381	2,300	11.70		0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			1,792.17000	1.79217	1,841,700	12.27		0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			371.50000	0.37150	318,100	12.27		0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			4,399.11000	4.39911	4,292,720	13.56		0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			36.55000	0.03655	33,090	13.56		0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,347.86000	3.34786	3,433,560	11.92		0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			71.67000	0.07167	54,440	11.92		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			1,079.42000	1.07942	1,103,930	12.43		0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			772.88000	0.77288	694,460	12.43		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,558.27000	6.55827	6,454,710	13.86		0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			3.06000	0.00306	2,430	13.86		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			7,196.70000	7.19670	7,299,440	11.68		0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			0.39000	0.00039	0,200	11.68		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			2,698.17000	2.69817	2,772,070	12.06		0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			145.86000	0.14586	116,830	12.06		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,155.92000	2.15592	2,049,760	12.86		0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			285.52000	0.28552	282,290	12.86		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			5,558.25000	5.55825	5,659,430	11.70		0.00	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
R2030 On 05/11/2020 Bond Future	8.36	Call			4.52000	0.00452	2,770	11.70		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	8.86	Put			2,646.42000	2.64642	2,719,190	12.07		0.00	0	
R2030 On 05/11/2020 Bond Future	8.86	Call			154.11000	0.15411	123,950	12.07		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	9.86	Call			3,362.85000	3.36285	3,254,830	13.25		0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			96.65000	0.09665	91,560	13.25		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	9.49	Call			1,643.46000	1.64346	1,542,060	12.69		0.00	0	
R2030 On 05/11/2020 Bond Future	9.49	Put			453.22000	0.45322	454,750	12.69		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.65	Call			2,338.28000	2.33828	2,231,230	12.92		0.00	0	
R2030 On 05/11/2020 Bond Future	9.65	Put			242.64000	0.24264	238,520	12.92		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.99	Call			4,032.80000	4.03280	3,925,760	13.45		0.00	0	
R2030 On 05/11/2020 Bond Future	9.99	Put			51.94000	0.05194	47,830	13.45		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.38	Call			1,232.06000	1.23206	1,138,200	12.58		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			671.19000	0.67119	680,260	12.58		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Call			2,384.66000	2.38466	2,277,440	12.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Put			232.82000	0.23282	228,530	12.94		0.00	0	5,50
R2030 On 05/11/2020 Bond Future	9.60	Call			2,111.13000	2.11113	2,005,240	12.85		0.00	0	
R2030 On 05/11/2020 Bond Future	9.60	Put			297.16000	0.29716	294,200	12.85		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.39	Call			1,266.99000	1.26699	1,172,310	12.59		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			648.67000	0.64867	656,920	12.59		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			1,302.43000	1.30243	1,206,960	12.60		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			626.71000	0.62671	634,170	12.60		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			3,730.45000	3.73045	3,780,430	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,822.08000	1.82208	1,768,510	13.66		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			3,799.43000	3.79943	3,850,170	13.66		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,232.24000	1.23224	1,189,850	13.43		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			5,121.61000	5.12161	5,035,150	14.68		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,299.52000	1.29952	1,317,370	14.68		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,845.04000	1.84504	1,791,090	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			3,764.83000	3.76483	3,815,190	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,868.17000	1.86817	1,813,840	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			570.32000	0.57032	545,090	13.20		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			3,904.54000	3.90454	3,956,430	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,754.23000	1.75423	1,701,810	13.64		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			7,235.09000	7.23509	7,314,460	13.20		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			561.00000	0.56100	536,060	13.20		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			4,899.12000	4.89912	4,961,040	13.43		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Put			3,628.63000	3.62863	3,677,470	13.70		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,938.62000	1.93862	1,883,150	13.70		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			8,089.73000	8.08973	8,173,590	13.20		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			427.41000	0.42741	406,960	13.20		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		7,183.07000	7.18307	7,262,150	13.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,150.79000	2.15079	2,101,790	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		4,875.52000	4.87552	4,932,380	12.20	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Call		2,001.43000	2.00143	1,954,510	12.15	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,975.41000	3.97541	3,906,720	12.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		2,865.60000	2.86560	2,902,770	12.66	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,552.36000	10.55236	10,454,130	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		546.22000	0.54622	554,020	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,846.14000	6.84614	6,760,170	13.58	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,502.11000	1.50211	1,522,000	13.58	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,512.20000	10.51220	10,414,060	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,602.73000	2.60273	2,636,880	12.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,121.28000	5.12128	5,180,220	12.15	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put		10,600.13000	10.60013	10,688,730	11.90	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		481.61000	0.48161	464,350	11.90	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,349.14000	4.34914	4,277,430	12.75	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		539.87000	0.53987	547,590	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		533.59000	0.53359	541,220	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,472.07000	10.47207	10,374,010	13.59	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,784.36000	4.78436	4,711,160	10.94	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,308.75000	2.30875	2,342,670	10.94	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,719.46000	4.71946	4,646,710	10.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,344.71000	2.34471	2,379,080	10.92	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		10,857.48000	10.85748	10,758,710	11.55	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		474.34000	0.47434	482,690	11.55	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		6,627.26000	6.62726	6,701,780	9.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,209.60000	1.20960	1,177,000	9.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,752.02000	4.75202	4,679,040	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,326.82000	2.32682	2,360,960	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		4,775.05000	4.77505	4,835,160	10.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,124.22000	2.12422	2,077,210	10.24	0.00	0	60
Total R2030 Option											0.00	0	112,80
Total For R2030											218,394,697.01	2,317	217,06
R2032	On	05/11/2020	Bond Future			10.29280	87.39333	10.29030	87.40831	15.37	98,317,496.25	1,125	121,48
R2032	On	04/02/2021	Bond Future			10.52570	88.24768	10.52303	88.26318	16.43	0.00	0	2,60
R2032	On	06/05/2021	Bond Future			10.75692	85.04778	10.75406	85.06386	15.59	0.00	0	
R2032	On	05/08/2021	Bond Future			11.00088	85.97474	10.99787	85.99113	12.55	0.00	0	
Total R2032 Future											98,317,496.25	1,125	124,15
R2032	On	05/11/2020	Bond Future	9.76	Call		115.65000	0.11565	99,000	14.43	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 05/11/2020 Bond Future	9.76	Put			3,375.26000	3.37526	3,373,590	14.43		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			1.27000	0.00127	0,810	14.35		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			4,261.48000	4.26148	4,267,230	14.38		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			49.45000	0.04945	40,220	14.38		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			4,135.09000	4.13509	4,108,880	16.13		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			0.27000	0.00027	0,150	14.35		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			5,324.62000	5.32462	5,335,620	14.35		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			16.47000	0.01647	12,490	14.35		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			4,611.96000	4.61196	4,588,400	16.31		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			3,432.14000	3.43214	3,431,060	14.42		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			7,489.08000	7.48908	7,503,600	14.35		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			122.15000	0.12215	104,900	14.44		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			3,318.76000	3.31876	3,316,490	14.44		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			109.46000	0.10946	93,400	14.42		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			52.55000	0.05255	43,970	16.31		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			78.27000	0.07827	67,040	16.13		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			8,638.33000	8.63833	8,653,190	14.35		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Call			1,038.09000	1.03809	1,023,210	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			6,507.40000	6.50740	6,508,020	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,052.20000	1.05220	1,037,220	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			6,458.37000	6.45837	6,458,890	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,024.12000	1.02412	1,009,340	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			282.79000	0.28279	275,970	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			8,233.48000	8.23348	8,237,480	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			646.59000	0.64659	635,090	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,008.76000	4.00876	3,985,030	16.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			6,556.63000	6.55663	6,557,350	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			2,308.76000	2.30876	2,300,530	16.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	8.79	Put			11,207.07000	11.20707	11,215,750	15.50		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,623.98000	8.62398	8,603,470	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,400.05000	1.40005	1,395,620	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,550.19000	8.55019	8,529,680	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,425.72000	1.42572	1,421,290	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			10,329.95000	10.32995	10,309,930	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			914.72000	0.91472	910,780	16.91		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,179.56000	5.17956	5,179,370	15.24		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,747.68000	2.74768	2,731,410	15.24		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,587.07000	8.58707	8,566,560	16.91		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,412.84000	1.41284	1,408,410	16.91		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			2,950.87000	2.95087	2,950,780	12.87		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/08/2021	Bond Future	11.35	Call		4,878.97000	4.87897	4,862,550	12.84	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,991.40000	2.99140	2,991,370	12.84	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,911.23000	4.91123	4,894,780	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,970.92000	2.97092	2,970,860	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,943.87000	4.94387	4,927,390	12.87	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											98,317,496.25	1,125	140,02
R2035	On	05/11/2020	Bond Future			11.02452	86.41558	11.04227	86.30385	17.31	345,057,410.94	3,993	94,70
R2035	On	04/02/2021	Bond Future			11.27021	87.26042	11.28868	87.14792	18.45	47,818,710.16	548	2,50
R2035	On	06/05/2021	Bond Future			11.50617	83.72055	11.52536	83.60721	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future			11.75831	84.63288	11.77832	84.51848	14.10	0.00	0	
Total R2035 Future											392,876,121.10	4,541	97,21
R2035	On	05/11/2020	Bond Future	10.32	Put		4,779.53000	4.77953	4,663,440	16.06	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		54.66000	0.05466	50,160	16.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		4,714.56000	4.71456	4,598,330	16.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		57.90000	0.05790	53,280	16.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		4,649.80000	4.64980	4,533,450	16.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		51.55000	0.05155	47,190	16.06	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		758.42000	0.75842	768,740	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		8,827.77000	8.82777	8,725,590	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		769.46000	0.76946	779,950	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		8,769.18000	8.76918	8,667,170	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		747.51000	0.74751	757,660	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		8,886.57000	8.88657	8,784,220	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		862.21000	0.86221	874,070	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		8,307.63000	8.30763	8,206,990	17.23	0.00	0	65
R2035	On	04/02/2021	Bond Future	11.14	Call		2,945.44000	2.94544	2,983,270	18.05	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		3,857.46000	3.85746	3,782,790	18.05	0.00	0	65
R2035	On	06/05/2021	Bond Future	12.37	Call		7,181.13000	7.18113	7,249,570	18.52	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		7,142.82000	7.14282	7,211,050	18.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,354.39000	2.35439	2,385,680	16.71	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	11.32	Call		3,665.42000	3.66542	3,709,210	17.27	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		4,890.45000	4.89045	4,820,900	17.27	0.00	0	75
R2035	On	06/05/2021	Bond Future	10.24	Put		9,503.65000	9.50365	9,409,720	16.64	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,372.50000	1.37250	1,391,910	16.64	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Put		2,429.52000	2.42952	2,384,410	18.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,413.83000	2.41383	2,368,930	18.52	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,104.56000	7.10456	7,172,590	18.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,445.31000	2.44531	2,400,000	18.48	0.00	0	

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	12.02	Call		5.885.74000	5.88574	5,946,610	17.98	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,042.47000	3.04247	2,990,000	17.98	0.00	0	79
R2035	On	06/05/2021	Bond Future	11.55	Call		4,345.64000	4.34564	4,395,160	17.51	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,200.45000	4.20045	4,136,630	17.51	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		8,747.54000	8.74754	8,823,490	19.20	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		1,866.04000	1.86604	1,828,650	19.20	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	10.81	Put		6,740.65000	6.74065	6,658,600	16.71	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		53,805.53000	53.80553	53,691,130	13.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.03000	0.00003	0,030	13.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		53,688.82000	53.68882	53,574,420	13.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.03000	0.00003	0,040	13.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		53,572.24000	53.57224	53,457,850	13.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,030	13.15	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											392,876,121.10	4,541	105,84
R2037	On	05/11/2020	Bond Future			11.30369	81.69056	11.33144	81.51943	18.53	4,141,711,392.00	50,700	81,16
R2037	On	04/02/2021	Bond Future			11.54261	78.23510	11.57150	78.06260	20.85	3,479,271,367.20	44,472	49,25
R2037	On	06/05/2021	Bond Future			11.78067	79.07393	11.81073	78.89994	18.89	0.00	0	
R2037	On	05/08/2021	Bond Future			12.03699	75.68010	12.06839	75.50432	15.96	0.00	0	
Total R2037 Future											7,620,982,759.20	95,172	130,45
R2037	On	05/11/2020	Bond Future	10.18	Put		7,607.21000	7.60721	7,435,570	17.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		3.98000	0.00398	3,440	17.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		7,536.79000	7.53679	7,365,120	17.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		3.42000	0.00342	2,940	17.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		7,677.74000	7.67774	7,506,130	17.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		3.69000	0.00369	3,180	17.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		757.31000	0.75731	778,230	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,146.31000	9.14631	8,994,730	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,159.15000	13.15915	12,994,830	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		287.91000	0.28791	296,090	19.58	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		768.01000	0.76801	789,200	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,087.44000	9.08744	8,936,130	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		778.81000	0.77881	800,290	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,028.76000	9.02876	8,877,740	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		11,790.37000	11.79037	11,940,870	22.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		406.66000	0.40666	384,660	22.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,601.40000	1.60140	1,642,530	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,090.70000	6.09070	5,959,330	19.70	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		846.08000	0.84608	869,290	19.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.35	Put		8.68088000	8.68088	8,531,590	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,435.98000	2.43598	2,356,300	21.12	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,756.65000	4.75665	4,849,470	21.12	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,513.16000	4.51316	4,602,810	21.04	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,592.35000	2.59235	2,509,500	21.04	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		7,952.16000	7.95216	7,806,930	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,006.60000	1.00660	1,033,870	19.58	0.00	0	2
R2037	On	06/05/2021	Bond Future	12.42	Call		6,284.06000	6.28406	6,386,770	19.41	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		2,884.50000	2.88450	2,813,220	19.41	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,319.31000	6.31931	6,422,340	19.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2,865.92000	2.86592	2,794,960	19.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,354.63000	6.35463	6,457,980	19.44	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2,847.46000	2.84746	2,776,820	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		3,699.31000	3.69931	3,616,920	15.98	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,843.83000	4.84383	4,937,580	15.99	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		3,675.44000	3.67544	3,593,410	15.99	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,782.74000	4.78274	4,875,770	15.97	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		3,723.58000	3.72358	3,640,830	15.97	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,813.12000	4.81312	4,906,510	15.98	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											7,620,982,759.20	95,172	131,74
R2040	On	05/11/2020	Bond Future			11.46840	83.46314	11.48607	83.34838	19.09	1,630,786,292.46	19,539	64,00
R2040	On	04/02/2021	Bond Future			11.70539	79.77473	11.72379	79.65915	21.44	1,449,746,168.29	18,173	28,70
R2040	On	06/05/2021	Bond Future			11.94132	80.63014	11.96046	80.51371	19.55	0.00	0	
R2040	On	05/08/2021	Bond Future			12.19534	77.00296	12.21535	76.88536	16.41	0.00	0	
Total R2040 Future											3,080,532,460.75	37,712	92,81
R2040	On	05/11/2020	Bond Future	10.31	Call		2.83000	0.00283	2,220	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,254.64000	8.25464	8,139,270	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		3.06000	0.00306	2,410	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,179.12000	8.17912	8,063,710	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		200.31000	0.20031	192,950	17.71	0.00	0	2,30
R2040	On	05/11/2020	Bond Future	9.73	Put		12,825.17000	12.82517	12,710,410	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		0.01000	0.00001	0,010	17.61	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		8,862.96000	8.86296	8,747,840	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		662.83000	0.66283	587,060	19.01	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		14,741.13000	14.74113	14,626,370	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	17.61	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		10,651.60000	10.65160	10,536,780	17.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,330.27000	8.33027	8,214,940	17.61	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 05/11/2020 Bond Future	11.00	Put			3,455.92000	3.45592	3,333,800	17.71		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			2.61000	0.00261	2,040	17.61		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			0.19000	0.00019	0,130	17.61		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	11.50	Call			1,262.07000	1.26207	1,278,330	18.69		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			1,171.79000	1.17179	1,073,290	18.69		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Call			1.48000	0.00148	1,120	17.61		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			2,031.49000	2.03149	2,070,480	19.01		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Put			15,794.75000	15.79475	15,680,890	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			180.53000	0.18053	182,250	19.92		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			12,021.90000	12.02190	11,911,560	19.92		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Call			440.99000	0.44099	446,230	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Call			3,643.98000	3.64398	3,688,050	21.10		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Call			746.28000	0.74628	755,860	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			9,735.48000	9.73548	9,629,480	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			757.22000	0.75722	766,950	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			9,671.96000	9.67196	9,566,110	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			735.47000	0.73547	744,900	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			4,080.19000	4.08019	4,003,300	20.84		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.49	Call			154.30000	0.15430	155,690	19.92		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			10,848.49000	10.84849	10,740,090	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			578.17000	0.57817	585,350	19.92		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			3,105.68000	3.10568	3,144,370	20.84		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			9,799.23000	9.79923	9,693,080	19.92		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			3,542.38000	3.54238	3,470,870	21.10		0.00	0	80
R2040 On 04/02/2021 Bond Future	9.49	Put			16,439.61000	16.43961	16,325,420	19.92		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			6,082.87000	6.08287	6,144,380	19.75		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,312.79000	3.31279	3,257,870	19.75		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			6,117.86000	6.11786	6,179,600	19.76		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,290.54000	3.29054	3,235,850	19.76		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			6,047.72000	6.04772	6,109,010	19.74		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,334.94000	3.33494	3,279,800	19.74		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			5,248.24000	5.24824	5,309,740	16.40		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			3,663.36000	3.66336	3,607,260	16.40		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,630.67000	1.63067	1,656,810	15.32		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			6,630.17000	6.63017	6,550,310	15.38		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,556.60000	2.55660	2,594,340	15.38		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			5,215.93000	5.21593	5,277,190	16.39		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			3,687.81000	3.68781	3,631,470	16.39		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			13,666.03000	13.66603	13,767,520	17.83		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			656.10000	0.65610	639,990	17.83		0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/08/2021	Bond Future	12.47	Call			5,183.43000	5.18343	5,244,450	16.38	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			3,712.14000	3.71214	3,655,560	16.38	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			9,000.26000	9.00026	8,908,800	15.32	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												3,080,532,460.75	37,712	114,17
R2044	On	05/11/2020	Bond Future			11.54244	79.98828	11.56004	79.87442		19.94	137,579,841.60	1,720	45,5
R2044	On	04/02/2021	Bond Future			11.77256	76.39107	11.79090	76.27641		22.39	0.00	0	
R2044	On	06/05/2021	Bond Future			12.00149	77.21018	12.02058	77.09468		20.37	0.00	0	
R2044	On	05/08/2021	Bond Future			12.24785	73.67096	12.26783	73.55427		17.11	0.00	0	
Total R2044 Future												137,579,841.60	1,720	45,52
R2044	On	05/11/2020	Bond Future	9.29	Put			17,419.17000	17.41917	17,305,310	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000	18.41	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			11,647.25000	11.64725	11,533,370	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.06000	0.00006	0,040	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			711.78000	0.71178	711,760	19.26	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			1,890.23000	1.89023	1,776,350	19.26	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put			11,565.50000	11.56550	11,451,620	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.06000	0.00006	0,040	18.41	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			21,354.79000	21.35479	21,240,930	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.41	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			11,158.65000	11.15865	11,044,750	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			0.11000	0.00011	0,070	18.41	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call			319.42000	0.31942	312,160	18.82	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			2,911.67000	2.91167	2,790,550	18.82	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			838.15000	0.83815	841,330	19.37	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			1,686.26000	1.68626	1,575,580	19.37	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			13,646.97000	13.64697	13,533,110	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000	18.41	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.06	Call			193.45000	0.19345	185,810	18.62	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			3,543.65000	3.54365	3,422,150	18.62	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			10,996.77000	10.99677	10,882,870	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			0.13000	0.00013	0,090	18.41	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			16,967.57000	16.96757	16,853,710	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	18.41	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			2.15000	0.00215	1,660	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			8,550.79000	8.55079	8,436,440	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			2.34000	0.00234	1,810	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			8,473.90000	8.47390	8,359,510	18.41	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			1.99000	0.00199	1,530	18.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	10.34	Put		8,627.83000	8.62783	8,513,510	18.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		10,481.30000	10.48130	10,374,510	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		617.22000	0.61722	624,820	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		10,615.81000	10.61581	10,508,750	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,024.77000	11.02477	10,916,930	20.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		15,779.81000	15.77981	15,666,880	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		185.50000	0.18550	187,230	20.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call		626.77000	0.62677	634,500	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		10,548.45000	10.54845	10,441,520	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		636.42000	0.63642	644,290	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		12,813.64000	12.81364	12,703,170	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		372.82000	0.37282	377,010	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,229.04000	1.22904	1,245,280	20.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		7,589.60000	7.58960	7,491,180	20.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		562.28000	0.56228	569,100	20.82	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		6,897.27000	6.89727	6,815,090	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,647.97000	2.64797	2,681,290	19.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,104.30000	6.10430	6,165,500	20.66	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,301.74000	3.30174	3,247,440	20.66	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.44	Put		3,436.13000	3.43613	3,380,450	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,932.31000	5.93231	5,992,370	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		4,161.70000	4.16170	4,208,560	19.98	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,413.45000	3.41345	3,358,010	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		4,896.47000	4.89647	4,827,830	19.98	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,864.00000	5.86400	5,923,600	20.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,459.16000	3.45916	3,403,260	20.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,898.02000	5.89802	5,957,840	20.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,427.28000	5.42728	5,489,690	17.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		3,533.47000	3.53347	3,479,190	17.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,459.80000	5.45980	5,522,440	17.22	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		3,510.30000	3.51030	3,456,250	17.22	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,394.82000	5.39482	5,457,000	17.20	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		3,556.78000	3.55678	3,502,270	17.20	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											137,579,841.60	1,720	67,17
R2048	On	05/11/2020	Bond Future			11.51210	78.82337	11.51961	78.77394	20.39	0.00	0	109,10
R2048	On	04/02/2021	Bond Future			11.74074	79.59397	11.74855	79.54436	21.59	0.00	0	3,94
R2048	On	06/05/2021	Bond Future			11.95999	76.03512	11.96809	75.98534	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future			12.19371	76.86374	12.20216	76.81360	16.45	0.00	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 R2048 Future										0.00	0	113,04
R2048 On 05/11/2020 Bond Future	10.03	Call			0.14000	0.00014	0,080	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			11,037.07000	11.03707	10,987,580	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			0.15000	0.00015	0,090	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			10,953.87000	10.95387	10,904,380	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			0.12000	0.00012	0,070	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			11,120.41000	11.12041	11,070,930	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			3,727.32000	3.72732	3,662,880	18.87		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			168.44000	0.16844	153,430	18.87		0.00	0	95
R2048 On 05/11/2020 Bond Future	10.00	Put			11,287.50000	11.28750	11,238,030	18.76		0.00	0	
R2048 On 05/11/2020 Bond Future	10.00	Call			0.10000	0.00010	0,060	18.76		0.00	0	95
R2048 On 04/02/2021 Bond Future	10.75	Put			7,976.21000	7.97621	7,925,780	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Call			1,125.33000	1.12533	1,124,510	20.00		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	11.50	Put			4,447.48000	4.44748	4,403,460	20.87		0.00	0	
R2048 On 04/02/2021 Bond Future	11.50	Call			2,839.41000	2.83941	2,845,000	20.87		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	10.47	Call			754.56000	0.75456	752,710	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			9,726.47000	9.72647	9,675,010	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			766.00000	0.76600	764,180	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			9,660.52000	9.66052	9,609,090	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			743.24000	0.74324	741,380	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			9,792.67000	9.79267	9,741,200	20.00		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			5,886.84000	5.88684	5,905,490	21.31		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			3,606.37000	3.60637	3,575,240	21.31		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Call			5,922.24000	5.92224	5,940,980	21.33		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Put			3,583.77000	3.58377	3,552,730	21.33		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			5,851.51000	5.85151	5,870,050	21.30		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Put			3,629.13000	3.62913	3,597,890	21.30		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			5,464.55000	5.46455	5,486,680	16.72		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			3,623.11000	3.62311	3,595,100	16.72		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			5,396.90000	5.39690	5,418,820	16.69		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			3,668.83000	3.66883	3,640,610	16.69		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			5,430.83000	5.43083	5,452,850	16.70		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			3,646.03000	3.64603	3,617,910	16.70		0.00	0	
Total R2048 Option										0.00	0	7,05
Total For R2048										0.00	0	120,12
R208 On 05/11/2020 Bond Future			3.47519	102.00561	3.41839	102.02770		0.19		0.00	0	7,55
Total R208 Future										0.00	0	7,55
R208 On 05/11/2020 Bond Future	4.78	Call			526.93000	0.52693	504,840	0.26		0.00	0	
R208 On 05/11/2020 Bond Future	4.78	Put			0.00000	0.00000	0,000	0.26		0.00	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
R208	On	05/11/2020	Bond Future	4.79	Call			530.78000	0.53078	508,690	0.26	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.26	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			523.08000	0.52308	500,990	0.26	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.26	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.78429	66.99659	10.80666	66.87311		19.81	0.00	0	28,0
R209	On	04/02/2021	Bond Future			10.99145	67.65153	11.01462	67.52714		21.28	0.00	0	
R209	On	06/05/2021	Bond Future			11.19583	65.23591	11.21983	65.11050		20.06	0.00	0	2,9
R209	On	05/08/2021	Bond Future			11.40925	65.94694	11.43417	65.82026		16.43	0.00	0	
Total R209 Future												0.00	0	30,95
R209	On	05/11/2020	Bond Future	10.01	Call			35.24000	0.03524	32,610	18.79	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			4,646.88000	4.64688	4,520,770	18.79	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			37.35000	0.03735	34,640	18.79	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			4,588.27000	4.58827	4,462,080	18.79	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			33.23000	0.03323	30,670	18.79	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			4,705.66000	4.70566	4,579,620	18.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,157.50000	1.15750	1,179,630	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,280.69000	6.28069	6,178,430	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,171.61000	1.17161	1,194,000	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			6,235.05000	6.23505	6,133,050	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,143.50000	1.14350	1,165,380	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			6,326.51000	6.32651	6,224,000	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			1,973.74000	1.97374	1,929,690	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			1,937.12000	1.93712	1,893,670	21.71	0.00	0	8,1
R209	On	06/05/2021	Bond Future	12.23	Call			6,932.85000	6.93285	7,014,410	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			1,961.45000	1.96145	1,917,600	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,967.00000	6.96700	7,048,760	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			1,949.24000	1.94924	1,905,590	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,898.74000	6.89874	6,980,100	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			7,061.38000	7.06138	6,966,940	19.16	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,698.78000	1.69878	1,729,750	19.16	0.00	0	5,8
R209	On	06/05/2021	Bond Future	11.25	Call			3,889.39000	3.88939	3,947,190	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			3,732.24000	3.73224	3,664,630	20.06	0.00	0	8,1
R209	On	06/05/2021	Bond Future	12.25	Call			7,001.17000	7.00117	7,083,130	21.71	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			4,819.38000	4.81938	4,889,610	16.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,001.19000	3.00119	2,944,740	16.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,849.10000	4.84910	4,919,580	16.76	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,982.28000	2.98228	2,926,080	16.76	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
R209	On	05/08/2021	Bond Future	11.79	Call			4,789.94000	4.78994	4,859,920	16.74	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,020.44000	3.02044	2,963,740	16.74	0.00	0	
Total R209 Option												0.00	0	22,11
Total For R209												0.00	0	53,11
R210	On	05/11/2020	Bond Future			187.86126	187.86126	187.90649	187.90649			0.00	0	1,58
R210	On	04/02/2021	Bond Future			189.74455	189.74455	189.79102	189.79102			0.00	0	64
R210	On	06/05/2021	Bond Future			189.10913	189.10913	189.15682	189.15682			0.00	0	
R210	On	05/08/2021	Bond Future			191.21426	191.21426	191.26281	191.26281			0.00	0	
Total R210 Future												0.00	0	2,23
Total For R210												0.00	0	2,23
R212	On	05/11/2020	Bond Future			171.07003	171.07003	171.03367	171.03367			0.00	0	7,11
R212	On	04/02/2021	Bond Future			170.48800	170.48800	170.45194	170.45194			0.00	0	1,51
R212	On	06/05/2021	Bond Future			172.35446	172.35446	172.31876	172.31876			0.00	0	
R212	On	05/08/2021	Bond Future			171.94241	171.94241	171.90655	171.90655			0.00	0	
Total R212 Future												0.00	0	8,66
Total For R212												0.00	0	8,66
R213	On	05/11/2020	Bond Future			9.76600	83.63384	9.74827	83.73384		14.51	650,754,909.04	7,781	8,54
R213	On	04/02/2021	Bond Future			9.98570	84.45147	9.96716	84.55278		15.57	0.00	0	54
R213	On	06/05/2021	Bond Future			10.19598	81.82663	10.17660	81.92941		14.63	0.00	0	
R213	On	05/08/2021	Bond Future			10.42139	82.71818	10.40114	82.82223		11.93	0.00	0	
Total R213 Future												650,754,909.04	7,781	9,08
R213	On	05/11/2020	Bond Future	9.60	Call			582.48000	0.58248	515,020	14.37	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,424.99000	1.42499	1,457,530	14.37	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			603.63000	0.60363	534,950	14.38	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,388.96000	1.38896	1,420,280	14.38	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			561.76000	0.56176	495,550	14.36	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,461.50000	1.46150	1,495,290	14.36	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			4,697.14000	4.69714	4,752,860	15.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,477.96000	1.47796	1,432,010	15.11	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			4,658.68000	4.65868	4,714,040	15.11	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,497.18000	1.49718	1,450,870	15.12	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			4,620.43000	4.62043	4,675,430	15.12	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,458.89000	1.45889	1,413,300	15.10	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,335.79000	9.33579	9,243,490	15.84	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			832.64000	0.83264	843,120	15.84	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,373.01000	9.37301	9,280,600	15.84	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			824.08000	0.82408	834,450	15.84	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,298.61000	9.29861	9,206,410	15.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	06/05/2021	Bond Future	11.89	Put		841.28000	0.84128	851,860	15.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,804.75000	4.80475	4,734,110	12.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,490.00000	2.49000	2,523,410	12.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		4,741.99000	4.74199	4,671,780	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,526.28000	2.52628	2,560,120	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		4,773.19000	4.77319	4,702,760	12.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		2,507.94000	2.50794	2,541,560	12.21	0.00	0	
Total R213 Option											0.00	0	
Total For R213											650,754,909.04	7,781	9,08
R214	On	05/11/2020	Bond Future			11.23514	63.68810	11.22740	63.73048	21.46	0.00	0	17,46
R214	On	04/02/2021	Bond Future			11.44891	64.31073	11.44080	64.35380	23.00	0.00	0	
R214	On	06/05/2021	Bond Future			11.65304	61.72249	11.64456	61.76626	21.72	0.00	0	
R214	On	05/08/2021	Bond Future			11.86953	62.39514	11.86068	62.43947	17.81	0.00	0	
Total R214 Future											0.00	0	17,46
R214	On	05/11/2020	Bond Future	10.25	Call		14.41000	0.01441	10,460	20.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		5,761.11000	5.76111	5,799,540	20.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		15.36000	0.01536	11,200	20.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		5,699.07000	5.69907	5,737,290	20.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		13.52000	0.01352	9,770	20.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		5,823.31000	5.82331	5,861,940	20.38	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		953.54000	0.95354	932,820	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,406.50000	7.40650	7,428,850	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		965.66000	0.96566	944,780	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,356.35000	7.35635	7,378,540	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		941.53000	0.94153	920,960	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,456.84000	7.45684	7,479,340	22.13	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,658.03000	5.65803	5,619,940	22.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,610.07000	2.61007	2,615,750	22.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,689.54000	5.68954	5,651,380	22.47	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,594.14000	2.59414	2,599,750	22.47	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,626.74000	5.62674	5,588,710	22.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,626.29000	2.62629	2,632,030	22.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,317.44000	4.31744	4,285,730	17.83	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3,527.46000	3.52746	3,540,080	17.83	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,344.21000	4.34421	4,312,410	17.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3,505.21000	3.50521	3,517,740	17.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,290.52000	4.29052	4,258,890	17.82	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3,549.62000	3.54962	3,562,320	17.82	0.00	0	
Total R214 Option											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	17,4€
Total for Bond										12,221,133,513.49	150,550	1,211,3€
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			713.44800	713.44800	713.83200	713.83200				0.00	0	28
GOVI On 04/02/2021 GOVI			720.42300	720.42300	720.81300	720.81300				0.00	0	94
GOVI On 06/05/2021 GOVI			728.13000	728.13000	728.52800	728.52800				0.00	0	
GOVI On 05/08/2021 GOVI			735.97600	735.97600	736.37900	736.37900				0.00	0	
Total GOVI Future										0.00	0	1,15
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			240,080.00000	24.00800	243,920,000			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			240,180.00000	24.01800	244,020,000			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			239,980.00000	23.99800	243,820,000			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			301,370.00000	30.13700	305,270,000			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			301,470.00000	30.14700	305,370,000			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			301,270.00000	30.12700	305,170,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			498,580.00000	49.85800	494,600,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			498,480.00000	49.84800	494,500,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
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			498,380.00000	49.83800	494,400,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			172,390.00000	17.23900	168,360,000		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			172,290.00000	17.22900	168,260,000		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			172,490.00000	17.24900	168,460,000		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	1,15
Total for GOVI												0.00	0	1,15
AL37	On	05/11/2020	Index Future			763.85400	763.85400	766.35900	766.35900			0.00	0	
AL37	On	04/02/2021	Index Future			771.32200	771.32200	773.85400	773.85400			0.00	0	
AL37	On	06/05/2021	Index Future			779.57400	779.57400	782.13600	782.13600			0.00	0	
AL37	On	05/08/2021	Index Future			787.97400	787.97400	790.56500	790.56500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			823.46800	823.46800	824.22400	824.22400			0.00	0	
AL7T	On	04/02/2021	Index Future			831.51900	831.51900	832.28500	832.28500			0.00	0	
AL7T	On	06/05/2021	Index Future			840.41500	840.41500	841.19300	841.19300			0.00	0	
AL7T	On	05/08/2021	Index Future			849.47100	849.47100	850.25800	850.25800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			722.39800	722.39800	722.76900	722.76900			101,135,720.00	14	2
ALBI	On	04/02/2021	Index Future			729.46000	729.46000	729.83700	729.83700			102,124,400.00	14	
ALBI	On	06/05/2021	Index Future			737.26400	737.26400	737.64900	737.64900			0.00	0	
ALBI	On	05/08/2021	Index Future			745.20800	745.20800	745.59800	745.59800			0.00	0	
Total ALBI Future												203,260,120.00	28	22
Total For ALBI												203,260,120.00	28	22
IGOV	On	05/11/2020	Index Future			257.31400	257.31400	257.36300	257.36300			0.00	0	46
IGOV	On	04/02/2021	Index Future			259.89300	259.89300	259.94400	259.94400			0.00	0	54
IGOV	On	06/05/2021	Index Future			262.73700	262.73700	262.78900	262.78900			0.00	0	
IGOV	On	05/08/2021	Index Future			265.63100	265.63100	265.68400	265.68400			0.00	0	
Total IGOV Future												0.00	0	1,01
Total For IGOV												0.00	0	1,01
Total for Index												203,260,120.00	28	1,23
JIBAR F	On	18/11/2020	Jibar Future			3.32500	96.67500	3.33500	96.66500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
JIBAR F On 15/12/2020		Jibar Future	3.21500	96.78500	3.19500	96.80500				0.00	0	30,0
JIBAR F On 20/01/2021		Jibar Future	3.19000	96.81000	3.18000	96.82000				0.00	0	
JIBAR F On 17/02/2021		Jibar Future	3.14000	96.86000	3.11000	96.89000				0.00	0	
JIBAR F On 17/03/2021		Jibar Future	3.14500	96.85500	3.11500	96.88500				0.00	0	
JIBAR F On 21/04/2021		Jibar Future	3.13000	96.87000	3.09000	96.91000				0.00	0	
JIBAR F On 15/06/2021		Jibar Future	3.18000	96.82000	3.13000	96.87000				0.00	0	
JIBAR F On 15/09/2021		Jibar Future	3.27500	96.72500	3.22500	96.77500				0.00	0	30,00
JIBAR F On 15/12/2021		Jibar Future	3.46000	96.54000	3.35000	96.65000				0.00	0	
JIBAR F On 16/03/2022		Jibar Future	3.55000	96.45000	3.43000	96.57000				0.00	0	
JIBAR F On 15/06/2022		Jibar Future	3.99000	96.01000	3.89000	96.11000				0.00	0	
JIBAR F On 21/09/2022		Jibar Future	4.30500	95.69500	4.20500	95.79500				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	90.19000	90.19000	90.15000	90.15000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										12,424,393,633.49	150,578	1,273,85
AA06 On 15/04/2021		Spot Bond			0.00000	99.98055				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021		Spot Bond	100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021		Spot Bond	5.07500	102.34022	5.07500	102.32631				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020		Spot Bond	10.00000	109.93700	10.00000	109.90700				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	110.15500	10.00000	110.12500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023		Spot Bond	4.13000	299.46974	4.13000	299.31161				0.00	0	
Total ABCPI3 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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.57863				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.12498				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.64103	9.65000	103.11165				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.87440				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.58382				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.66956				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.06515				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.35694				0.00	400,000,000	200,000,000
Total ABFN16 SPOT										0.00	400,000,000	200,000,000
Total For ABFN16										0.00	400,000,000	200,000,000
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.26023				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.79087				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.46988				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.57406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.45231				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.10225				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.90788				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	102.08701				0.00	400,000,000	200,000,000
Total ABFN28 SPOT										0.00	400,000,000	200,000,000
Total For ABFN28										0.00	400,000,000	200,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.41623				0.00	400,000,000	200,000,000
Total ABFN29 SPOT										0.00	400,000,000	200,000,000
Total For ABFN29										0.00	400,000,000	200,000,000
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.64811				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.88917				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.50373				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.04475				0.00	400,000,000	200,000,000
Total ABFN33 SPOT										0.00	400,000,000	200,000,000
Total For ABFN33										0.00	400,000,000	200,000,000
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.38415				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.66303				0.00	400,000,000	200,000,000
Total ABFN35 SPOT										0.00	400,000,000	200,000,000
Total For ABFN35										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.94238				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.55690				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.04845				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.99366				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.26257				0.00	400,000,000	200,000,000
Total ABFN40 SPOT										0.00	400,000,000	200,000,000
Total For ABFN40										0.00	400,000,000	200,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.33397				0.00	0	5,000,000,000
Total ABFN41 SPOT										0.00	0	5,000,000,000
Total For ABFN41										0.00	0	5,000,000,000
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.44387				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.16431				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.16922				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.17279				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.42238				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.74718				0.00	0	
Total ABFN47 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 ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.78645				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.04411				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.46428				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.68655				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.01000	4.01000	4.01000	144.40607				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	59.24929	100.00000	59.09282				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.71000	7.71000	7.71000	133.88410				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.44818	100.00000	15.40720				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	98.24076				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.42000	213.09876	3.42000	212.99039				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	143.07497				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	175.67060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	202.89850				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.91500	5.91500	5.91500	105.16786				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.98000	6.98000	6.98000	121.01336				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.57500	4.57500	4.57500	101.40490				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.99000	6.99000	6.99000	120.95881				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.96500	102.89310	3.96500	102.88212				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.41500	112.16505	4.41500	112.15175				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.63000	104.46449	4.63000	104.45126				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.73500	114.17069	4.73500	114.15618				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.54500	121.09507	6.54500	121.07388				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.75500	120.30343	7.75500	120.27856				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			5.15500	113.37837	5.15500	113.36243				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.86500	110.34935	6.86500	110.32878				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.55801	100.00000	10.53438				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.48000	2.48000	2.48000	313.50416				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.13000	170.33329	1.13000	170.25714				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.85500	9.85500	9.85500	106.47524				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.59634				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.57681				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	267.19832				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	267.20262				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.55258				0.00	0	
Total ACL129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.55553				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.97577				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.57508				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.57508				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.59172				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.59172				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	181.53452				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	184.65447				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.54380				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.01465				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.53986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.52518				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.83904				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.12142				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.91599				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.92514				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.92845				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.19350				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.47667				0.00	0	300,000,00
Total AGL03 SPOT										0.00	0	300,000,00
Total For AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.18862				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.48362				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.99444				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			910,000,000,000,000.00	39,100,000,000	89,800,000,000
Total AGT04 SPOT									10,000,000,000,000.00	39,100,000,000	89,800,000,000
Total For AGT04									10,000,000,000,000.00	39,100,000,000	89,800,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.11101			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.11101			0.00	0	
Total AHF2B3 SPOT									0.00	0	
Total For AHF2B3									0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.13051			0.00	0	
Total AHF2C3 SPOT									0.00	0	
Total For AHF2C3									0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.10778			0.00	0	
Total AHF3A5 SPOT									0.00	0	
Total For AHF3A5									0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.10670			0.00	0	
Total AHF3A6 SPOT									0.00	0	
Total For AHF3A6									0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.11864			0.00	0	
Total AHF3B4 SPOT									0.00	0	
Total For AHF3B4									0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.13057			0.00	0	
Total AHF3B5 SPOT									0.00	0	
Total For AHF3B5									0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.16952			0.00	0	
Total AHF3C4 SPOT									0.00	0	
Total For AHF3C4									0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.18140			0.00	0	
Total AHF3C5 SPOT									0.00	0	
Total For AHF3C5									0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.08161			0.00	0	
Total AHF5A1 SPOT									0.00	0	
Total For AHF5A1									0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.95079			0.00	0	
Total AHF5A2 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 AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.60500	112.75220	5.60500	112.73527				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.00566				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.07880				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.59026				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.25251				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.46664				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.00560				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.07873				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.59007				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.15298				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.17137				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.18365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.28857				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.33500	112.14273	6.33500	112.12362				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.60500	115.50812	5.60500	115.49077			69,277,800,000,000.00	12,360,000,000	8,240,000,00	
Total AIR04 SPOT									9,277,800,000,000.00	12,360,000,000	8,240,000,00	
Total For AIR04									9,277,800,000,000.00	12,360,000,000	8,240,000,00	
AIR05 On 29/05/2030 Spot Bond			11.72500	94.33252	11.72500	94.30333				0.00	0	11,524,800,00
Total AIR05 SPOT										0.00	0	11,524,800,00
Total For AIR05										0.00	0	11,524,800,00
AIRL01 On 30/04/2028 Spot Bond			5.43000	173.33670	5.43000	173.23918				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.09202				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.35991				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.48105				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.76015				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01482				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.67468				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	101.13561				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.27552				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.65862				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.54000	218.16469	5.54000	218.04128				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.55500	195.79835	5.55500	195.68753				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	101.16618				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.37150				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.84421				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.75611				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	100.78687				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	100.77712				0.00	0	
Total ASN134 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 ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.11000	168.29549	2.11000	168.21581				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.16499				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.87887				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.88024				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.15500	168.20274	2.15500	168.12291				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	50.87335				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.87422				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.64000	168.56828	5.64000	168.47236				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.21000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.03459				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.87076				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.64260				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 30/06/2022 Spot Bond					0.00000	100.41578				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.65000	94.86043	5.65000	94.80658				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.49389				0.00	0	200,000,00
Total ASN196 SPOT										0.00	0	200,000,00
Total For ASN196										0.00	0	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.50192				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.54735				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.21426				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.37961				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.85858				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.78080				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.64066				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.49165				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.05414				0.00	0	
Total ASN278 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 ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.04212				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.00200				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.66477				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.47405				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.53793				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.69921				0.00	0	200,000,00
Total ASN310 SPOT										0.00	0	200,000,00
Total For ASN310										0.00	0	200,000,00
ASN31: On 20/01/2021 Spot Bond					0.00000	100.65579				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.10500	5.10500	5.10500	93.63343				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.72500	5.72500	5.72500	84.89166				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.50736				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.58484				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.18690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.51147				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.76000	93.51933	5.76000	93.46597				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.54768				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	101.07112				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	101.07112				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.49385				0.00	10,400,000	2,600,000
Total ASN346 SPOT										0.00	10,400,000	2,600,000
Total For ASN346										0.00	10,400,000	2,600,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.52153				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.52321				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.52321				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.85847				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.63567				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	100.51242				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.53297				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.97140				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.60701				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.60701				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.62692				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.51732				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.92704				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.56848				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.51340				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.61120				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.72205				0.00	0	
Total ASN419 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 ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	99.97032				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.30068				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.55389				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.55389				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.46384				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.47994				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.66010				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.63096				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.53732				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.14626				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.14775				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.66882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.78696				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.31658				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.68890				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.97528				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.97051				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.45712				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.34370				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	101.04491				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.53086				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.64059				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.78619				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	94.17500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.83477				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.52891				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.68077				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.66268				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.66826				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.58128				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.54631				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.54346				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.54346				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.84112				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.44733				0.00	0	
Total ASN501 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 ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.39812				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.41369				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.58446	9.00000	100.71507				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.41044	8.18000	100.62751				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.44107	8.36000	100.64132				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.44107	8.36000	100.64132				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.31861				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.22988				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.15215				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	105.15991	9.10000	100.17452				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			100.00000	19.69985	100.00000	11.74460				0.00	0	6,500,000.00
Total ASN525 SPOT										0.00	0	6,500,000.00
Total For ASN525										0.00	0	6,500,000.00
BAW18 On 05/12/2020 Spot Bond					0.00000	100.76556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.26500	104.31681	4.26500	104.30467				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.00500	106.61976	5.00500	106.60520				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.85053	9.30000	100.82520				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.13436				0.00	0	200,000,00
Total BAW22 SPOT										0.00	0	200,000,00
Total For BAW22										0.00	0	200,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.30106				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.92601				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.67305				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.34610				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.00500	103.97451	6.00500	100.62143				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.26819				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.34986				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.58020				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.57298				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.80500	7.80500	7.80500	108.18774				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.52554				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.52554				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.52554				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.46500	10.46500	10.46500	107.84951				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.69480				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.55322				0.00	0	98,896,50
Total BAYA74 SPOT										0.00	0	98,896,50
Total For BAYA74										0.00	0	98,896,50
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.52645				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.52655				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.53575				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.59849				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.59849				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.61334				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.61678				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.59802				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.61622				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	100.68968				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.70710				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.70710				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.70710				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.72556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.70769				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.70769				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.74419				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.08160				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.01840				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.64806				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.41000	7.41000	7.41000	104.21703				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.86771				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.19093				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.34956				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.76825				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.60500	110.69167	6.60500	110.67180				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.04954				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.04730				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.50500	102.72612	6.50500	102.70826				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.64203				0.00	0	2,565,500,0€
Total BGL12 SPOT										0.00	0	2,565,500,0€
Total For BGL12										0.00	0	2,565,500,0€
BGL13 On 20/08/2021 Spot Bond			5.60500	106.98961	5.60500	106.97354				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.23369				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.66308				0.00	0	40,000,0€
Total BGL15 SPOT										0.00	0	40,000,0€
Total For BGL15										0.00	0	40,000,0€
BGL16 On 25/05/2022 Spot Bond					0.00000	101.26437				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.58065				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.57531				0.00	0	200,000,0€
Total BGL18 SPOT										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	99.34313				0.00	3,400,000,000	1,700,000,00
Total BGL19 SPOT										0.00	3,400,000,000	1,700,000,00
Total For BGL19										0.00	3,400,000,000	1,700,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	105.90396				0.00	400,000,000	1,420,000,00
Total BGT01 SPOT										0.00	400,000,000	1,420,000,00
Total For BGT01										0.00	400,000,000	1,420,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.78273				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.94508				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.94739				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.34500	116.15117	5.34500	116.13452				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.62183				0.00	100,000,000	100,000,00
Total BID12 SPOT										0.00	100,000,000	100,000,00
Total For BID12										0.00	100,000,000	100,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	98.32727				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.26653				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.23879				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.95041				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.25292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	101.11523				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.41550				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0:On 22/03/2021 Spot Bond					0.00000	100.44955				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	100.11704				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.29065				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2020 Spot Bond					0.00000	100.81029				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.90526				0.00	100,000,000	100,000,000
Total BPPF19 SPOT										0.00	100,000,000	100,000,000
Total For BPPF19										0.00	100,000,000	100,000,000
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.92146				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.33275				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.16116				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	99.91030				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.90273				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.19071				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.20617				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.55631				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.22933				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.47637				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.20500	108.82559	4.20500	108.81328				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.22777				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.84904				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CBL29									0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			6.90500	117.86054	6.90500	117.83868		1,068,163,451,000.00		154,694,200	77,347,100
Total CCT01 SPOT								1,068,163,451,000.00		154,694,200	77,347,100
Total For CCT01								1,068,163,451,000.00		154,694,200	77,347,100
CCT02 On 12/06/2024 Spot Bond			7.28500	117.93325	7.28500	117.91020		0.00		0	0
Total CCT02 SPOT								0.00		0	0
Total For CCT02								0.00		0	0
CCT03 On 15/03/2025 Spot Bond			7.78500	113.63504	7.78500	113.61106		2,072,689,299,000.00		266,241,400	133,120,700
Total CCT03 SPOT								2,072,689,299,000.00		266,241,400	133,120,700
Total For CCT03								2,072,689,299,000.00		266,241,400	133,120,700
CCT04 On 17/07/2027 Spot Bond			9.20500	107.57568	9.20500	105.44297		0.00		0	0
Total CCT04 SPOT								0.00		0	0
Total For CCT04								0.00		0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500		0.00		0	0
Total CGR14/JIBAR SPOT								0.00		0	0
Total For CGR14/JIBAR								0.00		0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR24 SPOT								0.00		0	0
Total For CGR24								0.00		0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.82840		0.00		0	0
Total CGR29 SPOT								0.00		0	0
Total For CGR29								0.00		0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.53195		0.00		0	0
Total CGR38 SPOT								0.00		0	0
Total For CGR38								0.00		0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.85192		0.00		0	0
Total CGR42 SPOT								0.00		0	0
Total For CGR42								0.00		0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.57627		0.00		0	0
Total CGR43 SPOT								0.00		0	0
Total For CGR43								0.00		0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	99.94429		0.00		0	0
Total CGR45 SPOT								0.00		0	0
Total For CGR45								0.00		0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.22168		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 CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.31131				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,300,000,00
Total CGR50 SPOT										0.00	0	3,300,000,00
Total For CGR50										0.00	0	3,300,000,00
CGR51 On 23/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,809,254,60
Total CGR51 SPOT										0.00	0	4,809,254,60
Total For CGR51										0.00	0	4,809,254,60
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.21306				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.42572	3.14000	158.26737				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.08000	2.08000	2.08000	159.10425				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.89794	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	100.06241				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.37500	113.66059	6.37500	113.64088				0.00	0	
Total CLN362 SPOT										0.00	0	
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	113.66995	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.80162				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.01570				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.20183				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.20000	102.84478	5.20000	102.83042				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.89232	10.98000	99.86283				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	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.07099				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.02698	6.50000	117.62900				0.00	0	
Total CLN384 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 CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.53293				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.01706				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.53790				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.14887				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.13877				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/12/2020 Spot Bond					0.00000	100.71861				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.83167				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.82903				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.92318				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.62586				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.58188				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.02311				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN44(On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.10000	108.31639	5.10000	108.30157				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.08000	168.35735	2.08000	168.27778				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.18000	127.29839	6.18000	127.22435				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.42000	126.10063	6.42000	126.02648				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	101.11239				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	101.28172				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	101.47806				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			5.80500	106.76611	5.80500	106.74923				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	101.01982				0.00	552,000,000	276,000,000
Total CLN465 SPOT										0.00	552,000,000	276,000,000
Total For CLN465										0.00	552,000,000	276,000,000
CLN46(On 28/03/2022 Spot Bond					0.00000	100.47590				0.00	602,000,000	301,000,000
Total CLN468 SPOT										0.00	602,000,000	301,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN468										0.00	602,000,000	301,000,000
CLN468 On 28/03/2022 Spot Bond					0.00000	101.06005				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.23770				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	50.64534	100.00000	50.53385				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.45791				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.66405				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.60466				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.30000	108.47861	5.30000	108.46311				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	106.34200	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.60500	108.10348	5.60500	108.08724				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.05636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.63478				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.92851				0.00	2,102,000,000	1,051,000,000
Total CLN495 SPOT										0.00	2,102,000,000	1,051,000,000
Total For CLN495										0.00	2,102,000,000	1,051,000,000
CLN495 On 04/09/2024 Spot Bond			6.00500	115.27898	6.00500	115.26014				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.82840				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.03849				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.23873				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.25288				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.52737				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.01371				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.94471				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.93918				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	95.21457				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.16127	9.96000	101.13411				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	99.94664	10.01000	99.91997				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.04099				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.12207	9.60000	100.46476				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.63732				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.89554				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.12269				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.22495	9.20000	101.19980				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.01378				0.00	800,800,000	400,400,000
Total CLN525 SPOT										0.00	800,800,000	400,400,000
Total For CLN525										0.00	800,800,000	400,400,000
CLN526 On 26/04/2023 Spot Bond					0.00000	100.59626				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.74765				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.21587				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.59918				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.59403				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.63732				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.58688				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.12513				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.63500	8.63500	8.63500	109.35448				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.57806				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.01430				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.14354				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	122.53500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.87411				0.00	0	14,273,495.00

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 CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.14029				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.10500	110.57034	8.10500	110.54647				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.15500	107.78221	8.15500	107.75842				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.24500	112.42817	8.24500	112.40348				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.76119				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.89081				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.13361				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.12683				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.98716				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	100.15976				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	133.13900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.20854				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.98516	10.19000	104.51210				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.10500	111.50086	8.10500	113.00118				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.18686				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.92327				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.02576				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.82015				0.00	0	200,000,00
Total CLN567 SPOT										0.00	0	200,000,00
Total For CLN567										0.00	0	200,000,00
CLN568 On 11/02/2024 Spot Bond					0.00000	101.13484				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.27026				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.62010				0.00	0	
Total CLN570 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 CLN570										0.00	0	
CLN57: On 12/11/2025 Spot Bond			8.33500	109.73341	8.33500	111.21038				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.18917				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.99386				0.00	0	365,500,00
Total CLN573 SPOT										0.00	0	365,500,00
Total For CLN573										0.00	0	365,500,00
CLN57: On 11/02/2024 Spot Bond					0.00000	101.14116				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.62411				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.64544				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.11954				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.39396				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.16621				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.81971				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN58: On 16/09/2025 Spot Bond					0.00000	100.72960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.10778				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.79634				0.00	0	200,000,00
Total CLN585 SPOT										0.00	0	200,000,00
Total For CLN585										0.00	0	200,000,00
CLN585 On 16/09/2025 Spot Bond					0.00000	101.34783				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.71104				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.57870				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.57676				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.71513				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.62450				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.40000	132.31605	4.40000	107.55457				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.96971				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.41055				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	100.96971				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	103.86975				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.37029				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.64442				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.57676				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.57676				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.94923				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.17041				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.06461				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.24456				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.12404				0.00	0	
Total CLN607 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 CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	100.95225				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.32000	99.95023	9.32000	99.92536				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/07/2022 Spot Bond					0.00000	100.05428				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611: On 14/04/2026 Spot Bond					0.00000	100.24281				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	100.75614				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	100.91736				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	100.81964				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.45621				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	91.27600				0.00	1,320,000,000	660,000,000
Total CLN616 SPOT										0.00	1,320,000,000	660,000,000
Total For CLN616										0.00	1,320,000,000	660,000,000
CLN61: On 20/12/2024 Spot Bond					0.00000	100.58188				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	100.62105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.79632				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.98655				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.98665				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.98775				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.01457				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.76500	109.02047	5.76500	109.00363				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.19653				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.90074				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.41500	81.57005	12.41500	81.54336				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.93066				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63(On 19/08/2025 Spot Bond			8.80500	104.46111	8.80500	104.43665				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.19088				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.93342				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.34838				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.14482				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.29818				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.95069				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.18523				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	101.11926				0.00	0	54,000,00
Total CLN638 SPOT										0.00	0	54,000,00
Total For CLN638										0.00	0	54,000,00
CLN63 On 12/08/2022 Spot Bond					0.00000	101.03344				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.29818				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.10846				0.00	0	
Total CLN643 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 CLN643									0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.95618			0.00	0	
Total CLN644 SPOT									0.00	0	
Total For CLN644									0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.56507			0.00	0	
Total CLN645 SPOT									0.00	0	
Total For CLN645									0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	99.97097			0.00	0	500,000,00
Total CLN646 SPOT									0.00	0	500,000,00
Total For CLN646									0.00	0	500,000,00
CLN64 On 18/12/2024 Spot Bond					0.00000	100.56613			0.00	0	
Total CLN647 SPOT									0.00	0	
Total For CLN647									0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.18523			0.00	0	
Total CLN648 SPOT									0.00	0	
Total For CLN648									0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.84288			0.00	0	
Total CLN649 SPOT									0.00	0	
Total For CLN649									0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.18523			0.00	0	
Total CLN650 SPOT									0.00	0	
Total For CLN650									0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.94024			0.00	0	
Total CLN651 SPOT									0.00	0	
Total For CLN651									0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.18523			0.00	0	
Total CLN652 SPOT									0.00	0	
Total For CLN652									0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.85802			0.00	0	
Total CLN653 SPOT									0.00	0	
Total For CLN653									0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN654 SPOT									0.00	0	
Total For CLN654									0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	91.41100			0.00	1,120,000,000	560,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	1,120,000,000	560,000,000
Total For CLN655										0.00	1,120,000,000	560,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	100.66013				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.29311				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.55260				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.55949				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.58195				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	96.07700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	91.09800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	116.36600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.35796				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.44821				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	101.43366				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.54089				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.69162				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.96371				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.31700				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.70505				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.01391	133.30824	5.01391	108.27638				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.01391	133.30824	5.01391	108.27708				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.99553				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.34523				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.42049				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.42770				0.00	0	
Total CLN678 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 CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.53790				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.81504				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.36969				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.69482				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.51246				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.52812				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.15586				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.61711				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.63566				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.63538				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.55257				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.39552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.55258				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.45127				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.72807				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.35156				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.38690				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.99260				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.40614				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.76062				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.01919				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.74372				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.90057				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.16832				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.58365				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.97636				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.45811				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.65597				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.53868				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.02572				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.27679				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.47415				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.45269				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.54259				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.54259				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.54259				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.03340				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.24365				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.24391				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	79.99963				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	80.33179				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.07690				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.41000	104.23787	7.41000	104.21703				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.09789				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.05500	116.87533	7.05500	116.85319				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			5.51500	103.11528	5.51500	103.10003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.25500	113.49244	9.25500	113.46438				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.78500	118.06152	5.78500	118.04313				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			6.44000	106.53848	6.44000	106.51993				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.66500	103.47690	9.66500	103.45006				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.75500	102.17087	9.75500	102.14429				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			8.80500	8.80500	8.80500	112.03921				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.54564				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.81572				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.55252				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.62300				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.42411				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 20/08/2021 Spot Bond					0.00000	100.71880				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.64972				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.95873				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.94840				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.72877				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.52685				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.44825				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.31640				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.93428				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.11551				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.50500	8.50500	8.50500	111.11268			4,252,500,000,000.00	500,000,000	500,000,000	500,000,000
Total DSY03 SPOT									4,252,500,000,000.00	500,000,000	500,000,000	500,000,000
Total For DSY03									4,252,500,000,000.00	500,000,000	500,000,000	500,000,000
DSY04 On 21/08/2026 Spot Bond					0.00000	101.50515				0.00	0	
Total DSY04 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 DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.48720			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.55500	105.39775	5.55500	105.38197			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.94500	110.37672	5.94500	110.35914			0.00	0	230,000,00
Total DV23 SPOT									0.00	0	230,000,00
Total For DV23									0.00	0	230,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	25.05090	100.00000	24.99576			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.05090	100.00000	24.99576			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.47500	114.44769	5.47500	114.43090			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.46500	94.72536	11.46500	94.69667		6,466,260,000,000.00		564,000,000	282,000,00
Total DV29 SPOT								6,466,260,000,000.00		564,000,000	282,000,00
Total For DV29								6,466,260,000,000.00		564,000,000	282,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.47358			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.82279			0.00	0	
Total DVF21 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 DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.01678				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.49471				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.27806				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.01280				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.50209				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.79949				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.66994				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.70305				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.72424				0.00	510,000,000	255,000,000
Total DVFB25 SPOT										0.00	510,000,000	255,000,000
Total For DVFB25										0.00	510,000,000	255,000,000
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.27711				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	99.92557				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	94.40349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	99.92079				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.08794				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.14274				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.25000	110.06461	4.25000	110.05204				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.01000	107.41221	5.01000	107.39753				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.91500	113.39031	5.91500	113.37205				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.80000	97.16700	5.80000	97.11120				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.65000	84.44786	5.65000	84.39992				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	131.25740	2.25000	131.19477				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.91000	129.81316	4.90000	129.82846				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.92300	116.82591	4.92300	116.76182				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			4.97000	112.87998	4.97000	112.81793				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.46000	100.00678	5.46000	99.95042				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.62000	86.57552	5.62000	86.52644				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	131.25740	2.25000	131.19477				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	138.40550				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.19774				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.51929				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.59722				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.18239				0.00	0	
Total ELN008 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 ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	102.58912				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.25662				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.21500	103.38072	5.21500	103.36623				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			8.82500	103.45079	8.82500	103.42652				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			11.31500	11.31500	11.31500	97.93387				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.66500	11.66500	11.66500	97.07616				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			8.90500	8.90500	8.90500	106.27453				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.90500	8.90500	8.90500	107.56165				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.00500	12.00500	12.00500	81.68795				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.75000	10.75000	10.75000	103.51598				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.00500	12.00500	12.00500	97.94378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.15924				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.53163				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.77219				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.02280				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.27337				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.13950				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.03893				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	99.87313				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.03075				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.79994				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.68118				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.70161				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.61366				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.14387				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.84404				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	101.03304				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.53193				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.74839				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.77044				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.15373				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.71855				0.00	0	
Total EQT005 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 EQT005									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.01551			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.96698			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.09309			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.97668			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500			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	101.02517			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.95149			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.92818			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.07366			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.41500	112.12314	5.41500	112.10686		812,250,000,000.00	150,000,000	150,000,00	
Total ES23 SPOT								812,250,000,000.00	150,000,000	150,000,00	
Total For ES23								812,250,000,000.00	150,000,000	150,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.55105	10.00000	102.52386		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.02500	99.79325	8.02500	99.77168		1,845,750,000,000.00	230,000,000	13,330,000,00	

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 ES26 SPOT									1,845,750,000,000.00	230,000,000	13,330,000,00
Total For ES26									1,845,750,000,000.00	230,000,000	13,330,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.55151	7.85000	100.53024			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.75500	72.98562	11.77500	72.85880		12,930,500,000,000.00	1,100,000,000	5,920,000,00	
Total ES33 SPOT								12,930,500,000,000.00	1,100,000,000	5,920,000,00	
Total For ES33								12,930,500,000,000.00	1,100,000,000	5,920,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.87842	7.50000	100.85790			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.32500	71.40771	12.32500	71.38426		739,500,000,000.00	60,000,000	2,660,000,00	
Total ES42 SPOT								739,500,000,000.00	60,000,000	2,660,000,00	
Total For ES42								739,500,000,000.00	60,000,000	2,660,000,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06863	8.50000	100.04575			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.12054			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.59630			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.55257			0.00	0	200,000,00
Total EXX05 SPOT									0.00	0	200,000,00
Total For EXX05									0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.54766			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.22859			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.96410			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.99593				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.04438				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.97191				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.21747				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.00864				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.32683				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.33500	5.33500	5.33500	106.71780				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.87328				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.36754				0.00	300,000,000	163,000,000
Total FRB18 SPOT										0.00	300,000,000	163,000,000
Total For FRB18										0.00	300,000,000	163,000,000
FRB19 On 14/04/2021 Spot Bond			6.27500	103.19209	6.27500	103.17484				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.25252				0.00	0	
Total FRB20 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 FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.95039			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.18141			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.34818			0.00	0	200,000,00
Total FRB23 SPOT									0.00	0	200,000,00
Total For FRB23									0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.67166			0.00	0	4,000,000,00
Total FRB24 SPOT									0.00	0	4,000,000,00
Total For FRB24									0.00	0	4,000,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.03570			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.87843			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.60500	111.00209	8.60500	110.97654			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.71000	2.71000	2.71000	311.47667			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	143.24747			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.50000	181.63678	4.50000	181.53896			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	94.02198			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	203.30299			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.85000	79.21631	5.85000	79.17079				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.88000	79.76074	5.88000	79.71497				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.44000	3.44000	3.44000	99.63885				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.23000	5.23000	5.23000	81.47147				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.31000	5.31000	5.31000	80.72420				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			4.58000	4.58000	4.58000	135.55449				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	80.52454				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			2.19000	168.13067	2.19000	168.05069				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.05000	166.37311	3.05000	166.29016				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.01746				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.40924				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.63726				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.01704				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.67853				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.75294				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.95582				0.00	0	
Total FRC271 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 FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.28987				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.76373	9.80000	104.73649				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.64095				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.64346				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.72781				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.95988				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.60151				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	108.76748				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.14337				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.55562				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.58679				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	106.88273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.52030				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.48979				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	100.01706				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.10395				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.10178				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.10849				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.12871				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.62142				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.69915				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.89063				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.29948				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	101.38318				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.04477				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.35767				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.48456				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.82436				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.23925				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.50853				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.58970				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.56000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	99.91000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.65033				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.20000				0.00	0	
Total FRC314 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 FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.18105				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.66755				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	99.95531				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.90365				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.65021				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.66590				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.59640				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.34310				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.65037				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.34462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.85895				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.16227				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.16765				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.31451				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.31451				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.62336				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.95163				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	104.54581				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.16298				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.72330				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.40724				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
FRC34(On 20/02/2024 Spot Bond					0.00000	101.63007				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.77518				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.91266				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.53305				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.18062				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	101.22227				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.52407				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.45241				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	13,000,000,000	13,000,000,000	
Total FRC348 SPOT									10,000,000,000,000.00	13,000,000,000	13,000,000,000	
Total For FRC348									10,000,000,000,000.00	13,000,000,000	13,000,000,000	
FRC66 On 31/01/2022 Spot Bond			2.83000	2.83000	2.83000	166.73804			0.00	0		
Total FRC66 SPOT									0.00	0		
Total For FRC66									0.00	0		
FRC69 On 31/01/2022 Spot Bond			2.77000	2.77000	2.77000	166.86048			0.00	0		
Total FRC69 SPOT									0.00	0		
Total For FRC69									0.00	0		
FRC71 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	166.90132			0.00	0		
Total FRC71 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 FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.22000	89.51739	5.22000	89.46737				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.55000	96.10010	5.55000	96.04581				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.59086				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.02936				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.77490				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.13699				0.00	400,000,000	200,000,000
Total FRJ23 SPOT										0.00	400,000,000	200,000,000
Total For FRJ23										0.00	400,000,000	200,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.67670				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.07580				0.00	0	200,000,000
Total FRJ25 SPOT										0.00	0	200,000,000
Total For FRJ25										0.00	0	200,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.37572				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.63483				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.30723				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.06800	5.06800	5.06800	112.32913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	97.05145				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.43334				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.04902				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.61000	95.35395	5.61000	95.29991				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.49000	197.05954	5.49000	196.94832				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.75000	93.64027	5.75000	93.58687				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	196.36518				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.13000	138.08236	4.13000	138.00954				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	122.91794	3.70500	122.85451				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.60000	95.47781	5.60000	95.42373				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.64000	194.16417	5.64000	194.05379				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.69000	193.21068	5.69000	193.10063				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.66000	175.45417	3.66000	140.62857				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.72000	192.64140	5.72000	192.53152				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.75000	93.64027	5.75000	93.58687				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.45000	170.66981	5.45000	170.57356				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.50000	85.07876	6.50000	85.02856				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.34000	171.90017	5.34000	171.80372				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.40000	171.22782	5.40000	171.13148				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.23000	183.27378	6.23000	183.16677				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.43000	85.83571	6.43000	85.78522				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	93.58687				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.73000	93.88276	5.73000	93.82926				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.21000	173.36731	5.21000	173.27066				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.00000	187.42680	6.00000	187.31851				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.34000	171.90017	5.34000	171.80372				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.34000	171.90017	5.34000	171.80372				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.63000	168.67815	5.63000	168.58221				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.43000	136.44025	4.43000	136.36720				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			1.89000	168.74994	1.89000	168.67104				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.69000	168.02017	5.69000	167.92434				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.73000	167.58317	5.73000	167.48738				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.40000	136.60345	4.40000	136.53042				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.20500	173.42403	5.20500	173.32736				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	167.37835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.24720				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.18045				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.70000				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.09578				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.33190				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.82871				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.83771				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.15307				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.16945				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	14.80824				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.57147				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.45986				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	127.97281				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	144.44814				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	141.04466				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	154.68330				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	124.32565				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.19038				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.11364				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.28398				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.13731				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.91835				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	106.76536				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.19283				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	114.95697				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	129.18485				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.98418				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	129.69180				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	120.14036				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	104.31042				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	103.69240				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.45466				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	103.04376				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.57852				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	104.19303				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	103.03468				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.53305				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	103.09407				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	99.92480				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	102.75144				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.16088				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	94.62274				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	95.79727				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	95.18568				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	101.70712				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	100.38104				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000.00	4,000,000,000	4,000,000,000	
Total FRS239 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For FRS239									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
FRS36 On 07/12/2023 Spot Bond			2.77000	2.77000	2.77000	310.95042			0.00	0		
Total FRS36 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.51000	313.39059	2.51000	313.23880				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	313.23880				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.13000	170.33329	1.13000	170.25714				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	169.81014	1.38000	169.73308				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25467				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.45000	88.35396	5.45000	88.30426				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.01000	63.44068	5.01000	93.97682				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	141.24978				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	139.67470				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	304.03769				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.52500	4.52500	4.52500	108.30327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.00000	121.20203	6.00000	121.18246				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.20500	116.85074	6.20500	116.83134				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.83500	113.50357	6.83500	113.48261			12,303,000,000,000.00	1,800,000,000	1,300,000,00	
Total FRX26 SPOT									12,303,000,000,000.00	1,800,000,000	1,300,000,00	
Total For FRX26									12,303,000,000,000.00	1,800,000,000	1,300,000,00	
FRX27 On 07/03/2027 Spot Bond			7.01500	117.48354	7.01500	117.46117			6,313,500,000,000.00	900,000,000	10,300,000,00	
Total FRX27 SPOT									6,313,500,000,000.00	900,000,000	10,300,000,00	
Total For FRX27									6,313,500,000,000.00	900,000,000	10,300,000,00	
FRX28 On 26/07/2028 Spot Bond			7.41500	118.28482	7.41500	118.26141			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.63000	109.37431	8.63000	109.34919			0.00	0		
Total FRX30 SPOT									0.00	0		
Total For FRX30									0.00	0		
FRX31 On 21/02/2031 Spot Bond			9.00500	105.01226	9.00500	104.98714			0.00	0	778,000,00	
Total FRX31 SPOT									0.00	0	778,000,00	
Total For FRX31									0.00	0	778,000,00	
FRX32 On 31/03/2032 Spot Bond			9.53500	107.55909	9.53500	107.53157			0.00	0		
Total FRX32 SPOT									0.00	0		
Total For FRX32									0.00	0		
FRX45 On 14/04/2045 Spot Bond			11.40500	72.42470	11.40500	72.40263			0.00	0		
Total FRX45 SPOT									0.00	0		
Total For FRX45									0.00	0		
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.34478			0.00	0		
Total FS6A2 SPOT									0.00	0		
Total For FS6A2									0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.40757			0.00	0		
Total FS6A3 SPOT									0.00	0		
Total For FS6A3									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.90473				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.80628				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.85829				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.88985				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.89914				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.34797				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.13076				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.73629				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.81586				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.64857				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.85483				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.90963				0.00	0	
Total GH5B1 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.28557				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.65000	103.16997	4.65000	103.11406				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.66279				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.14678				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.20123				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.28566				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.50500	112.87037	5.50500	112.85353				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.60214				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.25672				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.55500	104.23685	8.55500	104.21287				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.14742				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.33430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.29424				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.02774				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.58676				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.69478				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.57915				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60473				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.91724				0.00	0	200,000,00
Total GRT30 SPOT										0.00	0	200,000,00
Total For GRT30										0.00	0	200,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.80490				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.92651				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.08617				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.44150				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	97.28175				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.36665				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.92034				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.32338				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.08911				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.94932				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.42895				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.44641				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.48097				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.45503				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.89793				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.37176				0.00	0	
Total H10T2 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 H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.66664				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.05851				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.13159				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.78883				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.48582				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.36687				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.56350				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.04895				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89807				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73823				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.68717				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.39377				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.36801				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.36071				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.11000	308.14327	3.11000	307.98903				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.47000	3.47000	3.47000	309.90610				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.25000	109.25311	10.25000	102.36383				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.55000	71.15588	5.55000	89.35822				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.83500	84.85218	11.83500	84.82568		13,849,515,828,000.00		1,170,216,800	4,935,108,400	
Total HWAY34 SPOT								13,849,515,828,000.00		1,170,216,800	4,935,108,400	
Total For HWAY34								13,849,515,828,000.00		1,170,216,800	4,935,108,400	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.25554	100.00000	11.23077				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86500	84.18613	11.86500	84.15977		10,963,260,000,000.00		924,000,000	5,482,000,000	
Total HWAY35 SPOT								10,963,260,000,000.00		924,000,000	5,482,000,000	
Total For HWAY35								10,963,260,000,000.00		924,000,000	5,482,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.25482	100.00000	11.23005				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
HWF11 On 15/07/2022 Spot Bond					0.00000	100.36039				0.00	0	40,000,000,00
Total HWF11 SPOT										0.00	0	40,000,000,00
Total For HWF11										0.00	0	40,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.17506				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.81311				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.00000	144.47545	2.98000	144.51981		70,181,910,000,000.00		23,393,970,000	333,109,386,90	
Total I2025 SPOT								70,181,910,000,000.00		23,393,970,000	333,109,386,90	
Total For I2025								70,181,910,000,000.00		23,393,970,000	333,109,386,90	
I2029 On 31/03/2029 Spot Bond			4.18000	100.46852	4.18000	100.41527		430,307,207,440,000.00		102,944,308,000	287,235,704,00	
Total I2029 SPOT								430,307,207,440,000.00		102,944,308,000	287,235,704,00	
Total For I2029								430,307,207,440,000.00		102,944,308,000	287,235,704,00	
I2033 On 28/02/2033 Spot Bond			4.72000	94.32972	4.72000	94.27828		907,977,262,080,000.00		192,368,064,000	207,798,458,00	
Total I2033 SPOT								907,977,262,080,000.00		192,368,064,000	207,798,458,00	
Total For I2033								907,977,262,080,000.00		192,368,064,000	207,798,458,00	
I2038 On 31/01/2038 Spot Bond			4.86000	105.21353	4.85000	105.29556		76,196,557,440,000.00		15,678,304,000	215,378,137,00	
Total I2038 SPOT								76,196,557,440,000.00		15,678,304,000	215,378,137,00	
Total For I2038								76,196,557,440,000.00		15,678,304,000	215,378,137,00	
I2046 On 31/03/2046 Spot Bond			4.85000	93.21306	4.85000	93.16198		938,344,447,700,000.00		193,473,082,000	311,073,316,00	
Total I2046 SPOT								938,344,447,700,000.00		193,473,082,000	311,073,316,00	
Total For I2046								938,344,447,700,000.00		193,473,082,000	311,073,316,00	
I2050 On 31/12/2050 Spot Bond			4.86500	95.11619	4.88000	94.80800		157,163,575,425,500.00		32,304,948,700	206,079,678,00	
Total I2050 SPOT								157,163,575,425,500.00		32,304,948,700	206,079,678,00	
Total For I2050								157,163,575,425,500.00		32,304,948,700	206,079,678,00	
IBL101 On 24/05/2022 Spot Bond			5.32000	5.32000	5.32000	109.44503				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.24995				0.00	0	
Total IBL102 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 IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.23000	307.10687	3.23000	306.95216				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.15377				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.85932				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.11441				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.90138				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.94737				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.55138				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.98708				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.20011				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.90239				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.18382				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.08535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.45115				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.10342				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.91727				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.85617				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.70878				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.63992				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.90617				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.86664				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.86198				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.55265				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.51842				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.32662				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.74881				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.78320				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.98993				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.24000	1.24000	1.24000	170.02626				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	110.15500	10.00000	110.12500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.96500	114.68408	5.96500	114.66577				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.26979				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.53000	169.49733	1.53000	169.41973				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.00540				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.39500	115.32193	4.39500	115.30831				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.40619				0.00	0	
Total IBL86 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 IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.20500	107.87361	4.20500	107.86142				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	71.54698	100.00000	71.38949				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.99649				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.51167				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.68017				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.75500	110.23126	7.75500	110.20847				0.00	0	600,000,00
Total IDCG06 SPOT										0.00	0	600,000,00
Total For IDCG06										0.00	0	600,000,00
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.05691				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.21500	111.50294	10.21500	111.66757				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.72210				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.37500	115.66711	8.37500	115.64118				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.98370				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.69514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.99187				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.68543				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.36074				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.10263				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.55530				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.77002				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.47067				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.50248				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.71519				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.97193				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.58009				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			7.25500	108.45660	7.25500	108.43549				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.06000	102.00677	5.06000	101.99296				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.85616				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	99.95657				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.18536				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.23863				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.92981				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.05039				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.50500	104.41252	6.50500	104.39426				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.43959				0.00	0	500,000,00
Total INLV05 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV05										0.00	0	500,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	100.11080				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	110.15500	10.00000	110.12500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.75665				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.58278				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.57828				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.47809				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.48761				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.49712				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.03658				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.61381				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.21574				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.16998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.10263			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.12348			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.43765			0.00	0	200,000,00
Total IPF30 SPOT									0.00	0	200,000,00
Total For IPF30									0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.64303			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.37220			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.60799			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	100.66274	2.75000	100.65526			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			6.10000	163.60179	6.10000	163.50670			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.85593			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.50500	104.26530	6.50500	104.24707			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.93486			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	101.76244				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.70902				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.63000	3.63000	3.63000	165.11750				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.55565				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.32500	105.00515	7.32500	104.98429				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.99451				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.34000	7.34000	7.34000	110.59631				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.87878				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.13000	168.25425	2.13000	168.17451				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.90757				0.00	300,000,000	350,000,000
Total IV046 SPOT										0.00	300,000,000	350,000,000
Total For IV046										0.00	300,000,000	350,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.30865				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.00000	164.66707	6.00000	164.57178				0.00	0	
Total IV19A 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 IV19A									0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500			0.00	0	
Total IVC005/JIBAR SPOT									0.00	0	
Total For IVC005/JIBAR									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.38280			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.50500	101.60794	10.50500	101.57967			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.82000	109.49933	5.82000	109.48216			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.43683			0.00	0	200,000,00
Total IVC097 SPOT									0.00	0	200,000,00
Total For IVC097									0.00	0	200,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.44823			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.44063			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.64994			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.47000	106.63318	5.47000	106.61756			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.66641			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.22861			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.28742			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.59745				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.91291				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.97993				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.77781				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.67711				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.72924				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.48404				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.26704				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.20659				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.81764				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	99.89068				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.01985				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.37749				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.58923				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.64231				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.42070				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.89471				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.90107				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.12943				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.97803				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.73581				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.37219				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28036				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.12936				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.44483				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.02434				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.08539				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.61117				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.47064				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.15455				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.92718				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.85446				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	99.78185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.70934				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.63694				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.56464				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.52338				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.48215				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.20473			29,640,000,000.00	7,800,000,000	3,900,000,000	
Total IVZ021 SPOT									29,640,000,000.00	7,800,000,000	3,900,000,000	
Total For IVZ021									29,640,000,000.00	7,800,000,000	3,900,000,000	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.13306			0.00	0	0	
Total IVZ022 SPOT									0.00	0	0	
Total For IVZ022									0.00	0	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.06149			0.00	0	0	
Total IVZ023 SPOT									0.00	0	0	
Total For IVZ023									0.00	0	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	98.99003			0.00	0	0	
Total IVZ024 SPOT									0.00	0	0	
Total For IVZ024									0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.65531			0.00	0	0	
Total JPM002 SPOT									0.00	0	0	
Total For JPM002									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
KAP006 On 29/06/2021 Spot Bond					0.00000	100.20416				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.80500	103.29387	6.80500	103.27488				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.85561				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.34996				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.10985				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.74652				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.54180				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.12466				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.58009				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.34500	126.83443	8.34500	126.80625				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.92838				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.81385				0.00	0	
Total LBK18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.28500	109.85767	6.28500	109.83909				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.84871				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.30500	107.07034	8.30500	107.04641				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.17485				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.22179				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.32000	96.28370	12.32000	96.25243				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.35500	104.59345	9.35500	104.56732				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.06500				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.59956				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.15322				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.26359				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.11918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.70935				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.21164				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.96544				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.85500	108.50148	5.85500	108.48428				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.87133				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.35778				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.06300				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.51371				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.79215				0.00	1,240,000,000	620,000,00
Total LGL11 SPOT										0.00	1,240,000,000	620,000,00
Total For LGL11										0.00	1,240,000,000	620,000,00
LHL26 On 13/11/2020 Spot Bond					0.00000	101.94169				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.63425				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL28 On 13/02/2022 Spot Bond					0.00000	101.92074				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.92208				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.94080				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.27260				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.30702				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.91769				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.95482				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.98266				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.67694				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.83736				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.12623				0.00	2,000,000,000	2,000,000,000
Total MBF061 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MBF061										0.00	2,000,000,000	2,000,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.90998				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.47714				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.63811				0.00	500,000,000	1,000,000,00
Total MBF066 SPOT										0.00	500,000,000	1,000,000,00
Total For MBF066										0.00	500,000,000	1,000,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.68421				0.00	0	2,500,000,00
Total MBP038 SPOT										0.00	0	2,500,000,00
Total For MBP038										0.00	0	2,500,000,00
MBP03: On 23/02/2021 Spot Bond					0.00000	100.89949				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.83863				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.17688				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.01206				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.35375				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.49751				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.44778				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.78806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.35376				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.36166				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.09535				0.00	0	5,000,000,00
Total MBP050 SPOT										0.00	0	5,000,000,00
Total For MBP050										0.00	0	5,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66427				0.00	0	4,400,000,00
Total MBP051 SPOT										0.00	0	4,400,000,00
Total For MBP051										0.00	0	4,400,000,00
MMIG0 On 17/03/2021 Spot Bond			4.63000	103.19979	4.63000	103.18692				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.30000	7.30000	7.30000	118.24619				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.36500	111.51931	5.36500	111.50327				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.98684				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.52753				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.96017				0.00	0	500,000,00
Total MML01 SPOT										0.00	0	500,000,00
Total For MML01										0.00	0	500,000,00
MML02 On 10/12/2026 Spot Bond			7.90500	110.15420	7.90500	110.13087				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	100.08812				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.89961				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.84216				0.00	4,140,000,000	2,070,000,000
Total MTN10 SPOT										0.00	4,140,000,000	2,070,000,000
Total For MTN10										0.00	4,140,000,000	2,070,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.51386				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.29746				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.51324				0.00	4,140,000,000	2,070,000,000
Total MTN13 SPOT										0.00	4,140,000,000	2,070,000,000
Total For MTN13										0.00	4,140,000,000	2,070,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.06097				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.10304				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.98150				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.26080				0.00	0	550,000,000
Total MTN17 SPOT										0.00	0	550,000,000
Total For MTN17										0.00	0	550,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.22317				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.71529				0.00	0	
Total MTN19 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 MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.50619			0.00	6,320,000,000	3,160,000,000
Total MTN20 SPOT									0.00	6,320,000,000	3,160,000,000
Total For MTN20									0.00	6,320,000,000	3,160,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.06501			0.00	4,920,000,000	2,460,000,000
Total MTN21 SPOT									0.00	4,920,000,000	2,460,000,000
Total For MTN21									0.00	4,920,000,000	2,460,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	99.96860			0.00	0	0
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.85500	105.81099	7.85500	103.76180			0.00	0	0
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.96589			0.00	0	0
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.16663			0.00	0	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	0
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.96096			0.00	0	0
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.94353			0.00	0	0
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.94353			0.00	0	0
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.84106			0.00	0	0
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.36458			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 N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.51380				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.54271				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.70875				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.27641				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.46742				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.61121				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.73326				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.84536				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.42500	109.08578	5.42500	109.06991				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.90500	112.83126	5.90500	112.81342				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.78500	110.15495	8.78500	110.12922				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01/ On 29/04/2022 Spot Bond					0.00000	99.54483				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02/ On 30/04/2024 Spot Bond					0.00000	100.12273				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03/ On 30/04/2026 Spot Bond					0.00000	99.96150				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04/ On 25/10/2022 Spot Bond					0.00000	100.10708				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05/ On 25/10/2024 Spot Bond					0.00000	100.01235				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11/ On 28/11/2020 Spot Bond			5.02000	104.01652	5.02000	104.00228				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			5.20500	102.61215	5.20500	102.59781				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.00415	9.38000	100.97912				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.47000	114.06529	5.47000	114.04830				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.32500	106.35136	4.32500	106.33892				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.77000	106.81535	4.77000	106.80167				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.90500	115.18657	5.90500	115.16835			708,600,000,000.00	120,000,000	871,750,000	
Total NBK16A SPOT									708,600,000,000.00	120,000,000	871,750,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK16A									708,600,000,000.00	120,000,000	871,750,000
NBK17, On 22/04/2026 Spot Bond			6.67500	114.99622	6.67500	114.97547			41,299,464,547,500.00	6,187,185,700	7,537,185,700
Total NBK17A SPOT									11,299,464,547,500.00	6,187,185,700	7,537,185,700
Total For NBK17A									11,299,464,547,500.00	6,187,185,700	7,537,185,700
NBK19, On 01/06/2022 Spot Bond			5.30000	110.46154	5.30000	110.44575			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			6.66500	121.22308	6.66500	121.20137			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.61893			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21, On 21/07/2027 Spot Bond			7.70500	117.97534	7.70500	117.95110			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.28500	113.64974	5.28500	113.63364			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23, On 19/11/2025 Spot Bond			6.39000	123.01669	6.39000	122.99567			15,975,000,000,000.00	2,500,000,000	2,500,000,000
Total NBK23A SPOT									15,975,000,000,000.00	2,500,000,000	2,500,000,000
Total For NBK23A									15,975,000,000,000.00	2,500,000,000	2,500,000,000
NBK24, On 19/11/2027 Spot Bond			7.43000	123.79152	7.43000	123.76698			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.07179			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25, On 17/02/2023 Spot Bond			4.86500	4.86500	4.86500	114.54486			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.91750			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	26.99772	100.00000	26.93829			0.00	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 NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.19171			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.61500	120.90154	7.61500	120.87698			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.80000	115.68682	4.80000	115.67191		1,920,000,000,000.00	400,000,000	200,000,000	
Total NBK28A SPOT								1,920,000,000,000.00	400,000,000	200,000,000	
Total For NBK28A								1,920,000,000,000.00	400,000,000	200,000,000	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.99381			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29I On 31/07/2026 Spot Bond			6.77500	120.03645	6.77500	120.01472			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.43000	114.27299	5.43000	114.25636		814,500,000,000.00	150,000,000	150,000,000	
Total NBK30A SPOT								814,500,000,000.00	150,000,000	150,000,000	
Total For NBK30A								814,500,000,000.00	150,000,000	150,000,000	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.44417			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.55500	115.01839	5.55500	115.00127			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.38846			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.38665			0.00	0	
Total NBK34B SPOT									0.00	0	
Total For NBK34B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.54688			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.85051				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.63011				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.58000	9.58000	9.58000	69.33719				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.37014				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.48521				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.06086				0.00	1,000,000,000	1,000,000,000
Total NBK43B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK43B										0.00	1,000,000,000	1,000,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.08921				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.13665				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.12060				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.64722				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.10233				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59216				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.37963				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.44126				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.82683				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.62705				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.94520				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.45213				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.92541				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.10927				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.26880				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.24699				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.10501				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.76033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.53305				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			8.75000	106.60745	8.75000	106.58223				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.52816				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			8.78500	105.99566	8.78500	105.97049				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.53305				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.54077				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.55055				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1: On 21/05/2021 Spot Bond					0.00000	103.69277				0.00	3,000,000,000	1,545,000,000
Total NEDT1A SPOT										0.00	3,000,000,000	1,545,000,000
Total For NEDT1A										0.00	3,000,000,000	1,545,000,000
NEDT1: On 26/11/2021 Spot Bond					0.00000	104.28786				0.00	260,000,000	1,740,000,000
Total NEDT1B SPOT										0.00	260,000,000	1,740,000,000
Total For NEDT1B										0.00	260,000,000	1,740,000,000
NET53: On 17/04/2021 Spot Bond					0.00000	100.10774				0.00	0	
Total NET53 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 NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.86269				0.00	0	53,000,00
Total NGL01 SPOT										0.00	0	53,000,00
Total For NGL01										0.00	0	53,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.06718				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.04010				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.45039				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.64265				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.84952				0.00	0	200,000,00
Total NGL05 SPOT										0.00	0	200,000,00
Total For NGL05										0.00	0	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.90100				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.21037				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.49555				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.56284				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.60223				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.72300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.86448				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	98.93127				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.99176				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				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	106.18307	13.50000	106.14539				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.85879				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.21594				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.01921				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.26667				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.84186				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.13314				0.00	2,000,000,000	1,000,000,000
Total NHM014 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NHM014										0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.78914				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.63984				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.99649				0.00	880,000,000	440,000,000
Total NHM017 SPOT										0.00	880,000,000	440,000,000
Total For NHM017										0.00	880,000,000	440,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	101.24720				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.28965				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	193.10063				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	179.04744				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	140.20683				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.88000	3.88000	3.88000	102.73175				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	95.42373				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	139.61883				0.00	0	
Total NILB11 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 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			4.23000	4.23000	4.23000	137.45958				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	178.57730				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.50000	181.63678	4.50000	181.53896				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.71500	94.06513	5.71500	94.01158				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.41559				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.53610				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.51347				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.03205				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.55240				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.65122				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.81244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.94522				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.68123				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.36012				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.36947				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.95714				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.96094				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.28994				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	111.84848				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32256				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	111.68153				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	110.54575				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.62211				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.83220				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.18957				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.70105				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.88486				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.34533				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.65729				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.03000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.38637				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.26000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.28000				0.00	0	
Total NNF014 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 NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	102.92000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	101.79000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	97.38314				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.74391				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.72994				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	85.71682				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000.00		2,000,000,000	2,000,000,000	
Total NNF020 SPOT								10,000,000,000,000.00		2,000,000,000	2,000,000,000	
Total For NNF020								10,000,000,000,000.00		2,000,000,000	2,000,000,000	
NNF03 On 01/08/2022 Spot Bond					0.00000	85.71682				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.99483				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.07584				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.65359				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	113.97283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.93307				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.93489				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.87363				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.70590				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.21729				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.00478				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.96103				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.78431				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.44310				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.81044				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.95500	111.65245	5.95500	111.63463				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/05/2023 Spot Bond			3.36000	195.01062	3.36000	194.91168				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			8.95500	123.68246	8.95500	123.65286				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.20360	100.00000	17.16552				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.88792				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.10499				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.04768				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.54517				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.69852				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.98195				0.00	0	1,000,000,00
Total NTC26 SPOT										0.00	0	1,000,000,00
Total For NTC26										0.00	0	1,000,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.56238				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.57052				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.45956				0.00	1,500,000,000	11,000,000,00
Total NTC29 SPOT										0.00	1,500,000,000	11,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC29										0.00	1,500,000,000	11,000,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.67647				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.58487				0.00	0	22,300,000,000
Total NTC32 SPOT										0.00	0	22,300,000,000
Total For NTC32										0.00	0	22,300,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.51044				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.15500	107.95496	5.15500	107.93979				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			6.96500	116.04236	6.96500	116.02042				0.00	0	2,030,000,000
Total OML07 SPOT										0.00	0	2,030,000,000
Total For OML07										0.00	0	2,030,000,000
OML09 On 14/09/2022 Spot Bond			5.35500	111.09694	5.35500	111.08073				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.29000	117.78060	7.29000	117.75730				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	99.15915				0.00	0	200,000,000
Total OML11 SPOT										0.00	0	200,000,000
Total For OML11										0.00	0	200,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.64324				0.00	200,000,000	200,000,000
Total PEP01 SPOT										0.00	200,000,000	200,000,000
Total For PEP01										0.00	200,000,000	200,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	100.66243				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.87853				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.26214				0.00	0	200,000,00
Total PMM53 SPOT										0.00	0	200,000,00
Total For PMM53										0.00	0	200,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	101.14394				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.84579				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.98263				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.11251				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.13106				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.14960				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.08000	120.49222	7.00500	120.87705				376,230,746,860,000.00	2,454,269,879,500	1,233,334,968,30
Total R186 SPOT										6,230,746,860,000.00	454,269,879,500	233,334,968,30
Total For R186										6,230,746,860,000.00	454,269,879,500	233,334,968,30
R197 On 07/12/2023 Spot Bond			2.18000	316.32369	2.16000	316.35219				4,249,871,414,000.00	1,949,482,300	66,652,271,40
Total R197 SPOT										4,249,871,414,000.00	1,949,482,300	66,652,271,40
Total For R197										4,249,871,414,000.00	1,949,482,300	66,652,271,40
R202 On 07/12/2033 Spot Bond			4.72000	212.78611	4.69000	213.31347				954,116,803,632,000.00	202,143,390,600	133,362,145,30
Total R202 SPOT										54,116,803,632,000.00	202,143,390,600	133,362,145,30
Total For R202										54,116,803,632,000.00	202,143,390,600	133,362,145,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			4.36500	108.68478	4.30500	108.81043			062,176,044,500,000.00	243,339,300,000	723,990,643,10
Total R2023 SPOT									2,176,044,500,000.00	243,339,300,000	723,990,643,10
Total For R2023									2,176,044,500,000.00	243,339,300,000	723,990,643,10
R2030 On 31/01/2030 Spot Bond			9.25000	94.24917	9.25000	94.22603			541,274,925,950,000.00	1,247,705,397,400	1,192,953,141,00
Total R2030 SPOT									1,274,925,950,000.00	247,705,397,400	192,953,141,00
Total For R2030									1,274,925,950,000.00	247,705,397,400	192,953,141,00
R2032 On 31/03/2032 Spot Bond			10.25500	87.30781	10.25500	87.28382			672,636,348,381,500.00	650,671,511,300	238,262,778,50
Total R2032 SPOT									2,636,348,381,500.00	650,671,511,300	238,262,778,50
Total For R2032									2,636,348,381,500.00	650,671,511,300	238,262,778,50
R2035 On 28/02/2035 Spot Bond			11.00500	86.20641	11.00500	86.18091			829,444,751,841,500.00	802,312,108,300	201,942,683,30
Total R2035 SPOT									2,944,751,841,500.00	802,312,108,300	201,942,683,30
Total For R2035									2,944,751,841,500.00	802,312,108,300	201,942,683,30
R2037 On 31/01/2037 Spot Bond			11.29500	81.42760	11.29500	81.40330			061,178,248,000,000.00	713,694,400,000	637,918,740,00
Total R2037 SPOT									1,178,248,000,000.00	713,694,400,000	637,918,740,00
Total For R2037									1,178,248,000,000.00	713,694,400,000	637,918,740,00
R2040 On 31/01/2040 Spot Bond			11.45000	83.25481	11.45000	83.22962			840,157,171,605,000.00	510,057,394,900	524,476,597,30
Total R2040 SPOT									10,157,171,605,000.00	510,057,394,900	524,476,597,30
Total For R2040									10,157,171,605,000.00	510,057,394,900	524,476,597,30
R2044 On 31/01/2044 Spot Bond			11.52500	79.78494	11.52500	79.76066			326,275,300,320,000.00	375,381,804,800	295,540,887,50
Total R2044 SPOT									26,275,300,320,000.00	375,381,804,800	295,540,887,50
Total For R2044									26,275,300,320,000.00	375,381,804,800	295,540,887,50
R2048 On 28/02/2048 Spot Bond			11.48500	78.68602	11.48500	78.66176			409,303,407,838,000.00	993,409,090,800	787,277,592,40
Total R2048 SPOT									19,303,407,838,000.00	993,409,090,800	787,277,592,40
Total For R2048									19,303,407,838,000.00	993,409,090,800	787,277,592,40
R208 On 31/03/2021 Spot Bond			3.50000	101.87067	3.45000	101.88236			360,500,000,000,000.00	103,000,000,000	633,630,000,00
Total R208 SPOT									10,500,000,000,000.00	103,000,000,000	633,630,000,00
Total For R208									10,500,000,000,000.00	103,000,000,000	633,630,000,00
R209 On 31/03/2036 Spot Bond			10.75500	66.90797	10.77500	66.77788			218,599,173,730,500.00	299,265,381,100	230,312,381,10
Total R209 SPOT									18,599,173,730,500.00	299,265,381,100	230,312,381,10
Total For R209									18,599,173,730,500.00	299,265,381,100	230,312,381,10
R210 On 31/03/2028 Spot Bond			4.01000	187.60612	4.00000	187.63167			5,202,282,072,000.00	1,297,327,200	30,990,897,40
Total R210 SPOT									5,202,282,072,000.00	1,297,327,200	30,990,897,40
Total For R210									5,202,282,072,000.00	1,297,327,200	30,990,897,40
R212 On 31/01/2022 Spot Bond			0.89000	170.83766	0.88000	170.78349			17,855,211,951,000.00	20,062,035,900	61,989,113,80
Total R212 SPOT									17,855,211,951,000.00	20,062,035,900	61,989,113,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R212										17,855,211,951,000.00	20,062,035,900	61,989,113,80
R213 On 28/02/2031 Spot Bond			9.73500	83.52319	9.71500	83.61458				169,439,668,529,000.00	120,127,341,400	578,029,046,90
Total R213 SPOT										169,439,668,529,000.00	120,127,341,400	578,029,046,90
Total For R213										169,439,668,529,000.00	120,127,341,400	578,029,046,90
R214 On 28/02/2041 Spot Bond			11.19500	63.65888	11.19500	63.63972				336,221,998,225,000.00	833,963,555,000	878,704,418,90
Total R214 SPOT										336,221,998,225,000.00	833,963,555,000	878,704,418,90
Total For R214										336,221,998,225,000.00	833,963,555,000	878,704,418,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.01854				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.80674				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.27308				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.85474				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.54871				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.45675				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98779				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.67894				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.72506				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.88503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.32917				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.47336				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.49714				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.38893				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.69547				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.38191				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.02822				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.87944				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.66853				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.34606				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.70070				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,100,000,00
Total RED142 SPOT										0.00	0	1,100,000,00
Total For RED142										0.00	0	1,100,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	100.88205				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.16422				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.25186				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.35889				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.21615				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.24524				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.09060				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.19851				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.13949				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.89236				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.07613				0.00	1,620,000,000	810,000,00
Total RES50 SPOT										0.00	1,620,000,000	810,000,00

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 RES50										0.00	1,620,000,000	810,000,000
RMB10f On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.09500	102.48158	5.09500	102.46761				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.95500	113.60532	5.95500	113.58711				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.58500	96.96256	11.58500	96.93272				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.57500	113.75120	5.57500	113.73420				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.74801				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.37500	103.39943	5.37500	103.38460				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.91800				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.41988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.09500	107.40324	4.09500	107.39134				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.16500	122.55185	6.16500	122.53164			26,904,060,000,000.00	4,364,000,000	2,182,000,000	
Total SBS20 SPOT									26,904,060,000,000.00	4,364,000,000	2,182,000,000	
Total For SBS20									26,904,060,000,000.00	4,364,000,000	2,182,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	106.44889				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.87500	117.78168	4.87500	117.76626				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.26500	112.45749	6.26500	112.43864			13,794,621,575,000.00	2,201,855,000	875,795,000	
Total SBS3 SPOT									13,794,621,575,000.00	2,201,855,000	875,795,000	
Total For SBS3									13,794,621,575,000.00	2,201,855,000	875,795,000	
SBS31 On 12/06/2027 Spot Bond			6.74000	119.72785	6.74000	119.70617				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.20500	118.12458	5.20500	118.10782				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.45500	115.86458	5.45500	115.84764				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.98500	113.51187	7.98500	113.48772				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.71000	108.85044	3.71000	108.83956				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.10081				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			4.18500	115.80251	4.18500	115.78947				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.88500	125.36347	5.88500	125.34372				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.87000	126.72300	6.87000	126.69973				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.43145				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.30000	115.88751	4.30000	115.87411				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.41852				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.30285				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.77500	109.19136	3.77500	109.18026				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.89000	4.89000	4.89000	116.88346				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.09872				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.41150				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.21073				0.00	0	
Total SBS55 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 SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.94500	111.16058	3.94500	111.14872				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.02840				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	105.01065				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.86789				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61620				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	99.79761				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.72339				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.29292				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.23710				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.49845				0.00	0	200,000,00
Total SBS67 SPOT										0.00	0	200,000,00
Total For SBS67										0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.89744				0.00	400,000,000	200,000,00
Total SBS68 SPOT										0.00	400,000,000	200,000,00
Total For SBS68										0.00	400,000,000	200,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.79179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.56000	312.94913	2.56000	312.79710				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	197.92496				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.55660				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.24852				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.28664				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.60709				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	104.13524				0.00	300,000,000	150,000,000
Total SBT201 SPOT										0.00	300,000,000	150,000,000
Total For SBT201										0.00	300,000,000	150,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	97.28595				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.40500	115.21594	6.40500	115.19609				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.17602				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.95322				0.00	0	200,000,000
Total SBT206 SPOT										0.00	0	200,000,000
Total For SBT206										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	100.70197				0.00	2,780,000,000	1,390,000,000
Total SBT207 SPOT										0.00	2,780,000,000	1,390,000,000
Total For SBT207										0.00	2,780,000,000	1,390,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.36334				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.36631				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.68074				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	110.15500	10.00000	110.12500				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.65096				0.00	240,000,000	240,000,000
Total SLI4 SPOT										0.00	240,000,000	240,000,000
Total For SLI4										0.00	240,000,000	240,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.05990				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.96566				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.01529				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.22455				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.10839				0.00	0	
Total SLRB2 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 SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.11222				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.12198				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.02503				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.28677				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.19559				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.23833				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.11328				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.89662				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.15500	113.13019	6.15500	113.11134				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.91309				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.12970				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.15953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.67502				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.90135				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.97562				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.42863				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.58983				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.62877				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.70446				0.00	0	300,000,00
Total SPG007 SPOT										0.00	0	300,000,00
Total For SPG007										0.00	0	300,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	99.39572				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.27382				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.82156				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00: On 31/03/2021 Spot Bond			4.97000	101.25182	4.97000	101.23832				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			4.97000	101.25182	4.97000	101.23832				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	136.55764				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.98000	121.03605	6.98000	121.01336				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.20500	86.59641	9.20500	86.57489				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.18612				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	101.06392				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.92476				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.33837				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.20231				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.70500	111.39043	5.70500	111.37322				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.55000	96.10010	5.55000	96.04581				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.64156				0.00	1,120,000,000	560,000,000
Total SSN044 SPOT										0.00	1,120,000,000	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN044										0.00	1,120,000,000	560,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	99.90518				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.84549				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
SSN05: On 08/12/2023 Spot Bond			3.19000	3.19000	3.19000	307.29729				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.01389				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.90364				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.26677				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	173.15731				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	139.95447				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	93.58687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	94.23467				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	173.61121				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.89168				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.87369				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.82944				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.61155				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.59555				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.52529				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.20728				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	82.20900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.92885				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.67468				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.87237				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.56500	5.56500	5.56500	195.49446				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.19662				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.92398				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.92307				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.72278				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.94085				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.76294				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.91500	90.48113	9.91500	90.45735				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.74761				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.64249				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.57500	106.44770	7.57500	106.42596				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.95983				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.56610	8.55000	104.54231				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.68485				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.80251				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.81350				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.00597				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	100.17472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.79517				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.92637				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151On 30/11/2020 Spot Bond					0.00000	100.75109				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.28993				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154On 06/07/2023 Spot Bond					0.00000	99.88963				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.54671				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.85216				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157On 16/11/2023 Spot Bond					0.00000	101.69552				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.28639				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.05647				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.75085				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.28597				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.97536				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.01571				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.14137				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.14953				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.98543				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.70000	109.92895	4.70000	109.91507				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.65129				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.86000	108.66565	4.86000	108.65147				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.09694				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.24924				0.00	0	
Total TH14B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.02017				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.70448				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.77237				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.12983				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.73578				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.01245				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.66394				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.90715				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.92791				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	104.22898				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.91168				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.87933				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.89769				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.98183				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.35852				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.44067				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.06777				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.62712				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.02389				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	103.01983				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.98151				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.41306				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.87024				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.90501				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	101.54828	8.49000	101.52534				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.91232				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.91416				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.94891				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.01474				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.00560				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.09335				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.39844				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.55358				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.15500	10.00000	110.12500				0.00	0	
Total TL20/R207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL20/R207									0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.71769			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.43208			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.44500	107.56881	5.44500	107.55285		1,633,500,000,000.00		300,000,000	300,000,000
Total TL24 SPOT								1,633,500,000,000.00		300,000,000	300,000,000
Total For TL24								1,633,500,000,000.00		300,000,000	300,000,000
TL25 On 04/09/2024 Spot Bond			6.60500	111.34933	6.60500	111.32934		0.00		0	
Total TL25 SPOT								0.00		0	
Total For TL25								0.00		0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85417		0.00		0	
Total TL26 SPOT								0.00		0	
Total For TL26								0.00		0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.90342		0.00		0	
Total TL27 SPOT								0.00		0	
Total For TL27								0.00		0	
TL28 On 24/04/2025 Spot Bond			7.45500	106.95578	7.45500	106.93427		0.00		0	
Total TL28 SPOT								0.00		0	
Total For TL28								0.00		0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.38700		0.00		0	
Total TL29 SPOT								0.00		0	
Total For TL29								0.00		0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.00416		0.00		0	
Total TL30 SPOT								0.00		0	
Total For TL30								0.00		0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.65345		0.00		0	
Total TL31 SPOT								0.00		0	
Total For TL31								0.00		0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.09206		0.00		0	
Total TL32 SPOT								0.00		0	
Total For TL32								0.00		0	
TN23 On 06/11/2023 Spot Bond			6.23500	112.14821	6.23500	112.12950		0.00		0	2,715,100,000

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 TN23 SPOT										0.00	0	2,715,100,00
Total For TN23										0.00	0	2,715,100,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.26514	100.00000	18.22494				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.41500	106.00416	8.41500	105.98042			336,600,000,000.00		40,000,000	7,540,000,00
Total TN25 SPOT									336,600,000,000.00		40,000,000	7,540,000,00
Total For TN25									336,600,000,000.00		40,000,000	7,540,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.91563	100.00000	12.88720			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			8.84500	104.31463	8.84500	104.29011			265,350,000,000.00		30,000,000	5,230,000,00
Total TN27 SPOT									265,350,000,000.00		30,000,000	5,230,000,00
Total For TN27									265,350,000,000.00		30,000,000	5,230,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.15972	100.00000	13.13076			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			10.96000	97.78999	10.96000	97.76133			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	117.46790	8.00000	117.44258			0.00		0	
Total TN30/R2030 SPOT									0.00		0	
Total For TN30/R2030									0.00		0	
TN40 On 09/10/2040 Spot Bond			12.81000	85.81546	12.81000	85.78619			0.00		0	4,100,000,00
Total TN40 SPOT									0.00		0	4,100,000,00
Total For TN40									0.00		0	4,100,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54806	10.75000	100.51914			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	110.15500	10.00000	110.12500			0.00		0	
Total TPDA01/JIBAR SPOT									0.00		0	
Total For TPDA01/JIBAR									0.00		0	
TPDA0 On 30/11/2020 Spot Bond			5.71500	104.21403	5.71500	104.19779			0.00		0	
Total TPDA08 SPOT									0.00		0	
Total For TPDA08									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B On 14/12/2020 Spot Bond					0.00000	100.69566				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.72488				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.04351				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.89418				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.19697				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.19697				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.01535				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.60122				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.41500	111.00658	5.41500	110.99047				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.00524				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.03018				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.35098				0.00	0	
Total TRA3B1 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 TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.01990				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.82648				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.20101				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.70500	110.76584	5.70500	111.26698				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.19056				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.20101				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.34839	8.62000	100.32512				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	96.90991				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.24069				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.67549				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.58561				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	97.38828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	97.12366				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/04/2021 Spot Bond					0.00000	97.22965				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond					0.00000	96.55470				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	96.29151				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	96.39468				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.23443				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.90980				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.88105				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.75856				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.01682				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.78696				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.31658				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.31658				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.65771				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.52630				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.47979				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.19510				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.11265				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,000,000.00
Total TWC353 SPOT										0.00	0	32,000,000.00
Total For TWC353										0.00	0	32,000,000.00
UG21 On 02/03/2021 Spot Bond			6.11500	103.18903	6.11500	103.17211				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.15500	110.48275	9.15500	110.45543				0.00	0	
Total UG26 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 UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.86946				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.05072				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.05836				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.89926				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.93778				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.98910				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.02949				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	101.05759				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.73773				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.90636				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.22500	106.46248	4.22500	106.45039				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	69.26936	100.00000	69.11690				0.00	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 WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										98,851,219,299,635,500.00	288,561,470,300	518,447,505,700
Total for SPOT :										98,851,219,299,635,500.00	288,561,470,300	518,447,505,700
Total Futures										98,851,231,724,029,100.00	288,561,620,878	518,448,551,040
Total Options										0.00	0	228,500
Grand Total:										98,851,231,724,029,200.00	288,561,620,878	518,448,779,540