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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			11.98561	72.10268	11.90851	72.49505			0.00	0	
ES33 On 04/02/2021 Bond Future			12.27478	72.80634	12.19416	73.20286			0.00	0	35
ES33 On 06/05/2021 Bond Future			12.56015	69.80504	12.47588	70.20611			0.00	0	
ES33 On 05/08/2021 Bond Future			12.86213	70.55996	12.77399	70.96539			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.65019	69.91627	12.57800	70.30846			0.00	0	
ES42 On 04/02/2021 Bond Future			12.93195	70.59859	12.85622	70.99492			0.00	0	4,75
ES42 On 06/05/2021 Bond Future			13.22168	67.09026	13.14210	67.49108			0.00	0	
ES42 On 05/08/2021 Bond Future			13.52038	67.81612	13.43680	68.22133			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			144.80270	144.80270	144.79774	144.79774			0.00	0	2,45
I2025 On 04/02/2021 Bond Future			144.74444	144.74444	144.74001	144.74001			0.00	0	3,35
I2025 On 06/05/2021 Bond Future			146.31647	146.31647	146.31260	146.31260			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			146.40341	146.40341	146.39968	146.39968			0.00	0	
Total I2025 Future												0.00	0	5,86
Total For I2025												0.00	0	5,86
I2029	On	05/11/2020	Bond Future			100.11910	100.11910	100.11215	100.11215			0.00	0	1,10
I2029	On	04/02/2021	Bond Future			101.12112	101.12112	101.11455	101.11455			0.00	0	4,97
I2029	On	06/05/2021	Bond Future			101.08056	101.08056	101.07436	101.07436			0.00	0	
I2029	On	05/08/2021	Bond Future			102.19733	102.19733	102.19121	102.19121			0.00	0	
Total I2029 Future												0.00	0	6,01
Total For I2029												0.00	0	6,01
I2033	On	05/11/2020	Bond Future			94.06162	94.06162	94.05384	94.05384			0.00	0	1,76
I2033	On	04/02/2021	Bond Future			95.00306	95.00306	94.99549	94.99549			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			94.81986	94.81986	94.81269	94.81269			0.00	0	
I2033	On	05/08/2021	Bond Future			95.86751	95.86751	95.86034	95.86034			0.00	0	
Total I2033 Future												0.00	0	9,36
Total For I2033												0.00	0	9,36
I2038	On	05/11/2020	Bond Future			105.02084	105.02084	105.35980	105.35980			0.00	0	5,27
I2038	On	04/02/2021	Bond Future			104.37600	104.37600	104.71882	104.71882			0.00	0	9,41
I2038	On	06/05/2021	Bond Future			105.50987	105.50987	105.85685	105.85685			0.00	0	
I2038	On	05/08/2021	Bond Future			104.95487	104.95487	105.30578	105.30578			0.00	0	
Total I2038 Future												0.00	0	14,74
Total For I2038												0.00	0	14,74
I2046	On	05/11/2020	Bond Future			92.60626	92.60626	92.98460	92.98460			218,550,773.60	2,360	4,07
I2046	On	04/02/2021	Bond Future			93.53309	93.53309	93.91559	93.91559			441,476,184.80	4,720	14,71
I2046	On	06/05/2021	Bond Future			92.75967	92.75967	93.14680	93.14680			0.00	0	
I2046	On	05/08/2021	Bond Future			93.78472	93.78472	94.17625	94.17625			0.00	0	
Total I2046 Future												660,026,958.40	7,080	18,78
Total For I2046												660,026,958.40	7,080	18,78
I2050	On	05/11/2020	Bond Future			94.33970	94.33970	94.33177	94.33177			0.00	0	5,04
I2050	On	04/02/2021	Bond Future			93.39502	93.39502	93.38731	93.38731			0.00	0	11,41
I2050	On	06/05/2021	Bond Future			94.40951	94.40951	94.40219	94.40219			0.00	0	
I2050	On	05/08/2021	Bond Future			93.52605	93.52605	93.51860	93.51860			0.00	0	
Total I2050 Future												0.00	0	16,45
Total For I2050												0.00	0	16,45
R186	On	05/11/2020	Bond Future			7.10496	120.65581	7.07182	120.83449		6.48	4,721,985,780.16	39,136	27,31
R186	On	04/02/2021	Bond Future			7.28286	116.55524	7.24770	116.73617		7.92	4,564,303,198.40	39,160	67,94
R186	On	06/05/2021	Bond Future			7.45856	117.79327	7.42118	117.97664		7.14	0.00	0	
R186	On	05/08/2021	Bond Future			7.65018	113.78561	7.61042	113.97111		6.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												9,286,288,978.56	78,296	95,25
R186	On	05/11/2020	Bond Future	8.34	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,598.27000	6.59827	6,419,590	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			11,091.27000	11.09127	10,912,590	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,286.65000	2.28665	2,103,980	6.62	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			8,138.87000	8.13887	7,960,190	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			8,188.11000	8.18811	8,009,430	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			4,054.59000	4.05459	3,875,900	6.90	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			8,089.60000	8.08960	7,910,920	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,138.28000	3.13828	3,316,810	6.15	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			0.15000	0.00015	0,000	6.15	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			4.34000	0.00434	0,350	6.62	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			0.00000	0.00000	0,000	7.03	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,876.58000	4.87658	4,697,900	7.03	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			618.61000	0.61861	649,300	6.37	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			230.19000	0.23019	82,200	6.37	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			0.01000	0.00001	0,000	6.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			490.72000	0.49072	502,130	8.50	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,112.85000	5.11285	4,943,040	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			482.91000	0.48291	494,030	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,030.71000	5.03071	4,861,470	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			498.65000	0.49865	510,340	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,426.61000	4.42661	4,262,150	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			632.19000	0.63219	648,660	8.37	0.00	0	15,11
R186	On	04/02/2021	Bond Future	8.16	Call			5,071.73000	5.07173	4,902,210	8.50	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			13.71000	0.01371	13,950	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,062.46000	15.06246	14,879,320	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			13.41000	0.01341	13,640	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,103.19000	15.10319	14,920,050	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			13.11000	0.01311	13,340	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,021.71000	15.02171	14,838,580	7.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,023.45000	1.02345	1,057,050	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,651.62000	5.65162	5,499,410	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,013.80000	1.01380	1,047,090	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,582.05000	5.58205	5,430,460	7.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,032.87000	1.03287	1,066,780	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,616.97000	5.61697	5,465,070	7.00	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												9,286,288,978.56	78,296	112,95
R197	On	05/11/2020	Bond Future			316.88323	316.88323	316.87899	316.87899			0.00	0	1,94
R197	On	04/02/2021	Bond Future			312.20789	312.20789	312.20504	312.20504			0.00	0	2,40
R197	On	06/05/2021	Bond Future			315.59865	315.59865	315.59701	315.59701			0.00	0	
R197	On	05/08/2021	Bond Future			311.08647	311.08647	311.08525	311.08525			0.00	0	
Total R197 Future												0.00	0	4,34
Total For R197												0.00	0	4,34
R202	On	05/11/2020	Bond Future			212.45003	212.45003	212.53916	212.53916			0.00	0	3,41
R202	On	04/02/2021	Bond Future			210.40836	210.40836	210.49947	210.49947			0.00	0	7,82
R202	On	06/05/2021	Bond Future			212.69346	212.69346	212.78619	212.78619			0.00	0	
R202	On	05/08/2021	Bond Future			210.79464	210.79464	210.88880	210.88880			0.00	0	
Total R202 Future												0.00	0	11,25
Total For R202												0.00	0	11,25
R2023	On	05/11/2020	Bond Future			4.23336	109.15294	4.19877	109.23181		1.78	1,078,976,811.90	9,885	19,82
R2023	On	04/02/2021	Bond Future			4.27784	110.21817	4.23837	110.29831		1.71	1,866,985,581.63	16,939	31,42
R2023	On	06/05/2021	Bond Future			4.27394	107.48164	4.22842	107.56307		1.70	0.00	0	
R2023	On	05/08/2021	Bond Future			4.26125	108.64355	4.20778	108.72602		1.47	0.00	0	
Total R2023 Future												2,945,962,393.53	26,824	51,24
R2023	On	05/11/2020	Bond Future	7.46	Call			7,125.07000	7.12507	7,046,200	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			7,145.99000	7.14599	7,067,120	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			7,104.16000	7.10416	7,025,290	2.27	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.07000	0.00007	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,161.71000	4.16171	4,081,570	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.07000	0.00007	0,070	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,123.11000	4.12311	4,042,970	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.08000	0.00008	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			4,142.41000	4.14241	4,062,280	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,765.56000	5.76556	5,684,130	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,782.19000	5.78219	5,700,760	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,748.93000	5.74893	5,667,500	1.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	06/05/2021	Bond Future	7.56	Put		0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		119.51000	0.11951	129,950	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call		1,784.59000	1.78459	1,712,400	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		117.27000	0.11727	127,550	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		1,797.50000	1.79750	1,725,140	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		115.08000	0.11508	125,190	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		1,771.72000	1.77172	1,699,690	1.67	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											2,945,962,393.53	26,824	51,24
R2030	On	05/11/2020	Bond Future			9.37700	93.81684	9.30921	94.20762	11.33	2,104,968,439.08	22,437	65,24
R2030	On	04/02/2021	Bond Future			9.59697	90.72853	9.52607	91.12356	13.92	2,036,220,398.79	22,443	112,43
R2030	On	06/05/2021	Bond Future			9.81823	91.69289	9.74405	92.09255	12.74	0.00	0	
R2030	On	05/08/2021	Bond Future			10.05892	88.67906	9.98119	89.08311	11.50	0.00	0	
Total R2030 Future											4,141,188,837.87	44,880	177,67
R2030	On	05/11/2020	Bond Future	9.03	Call		75.58000	0.07558	5,960	11.14	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call		5,874.29000	5.87429	5,483,500	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put		0.01000	0.00001	0,000	12.72	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	9.04	Call		82.74000	0.08274	7,090	11.15	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		4,210.61000	4.21061	3,818,970	12.43	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put		0.89000	0.00089	0,030	12.43	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put		4,651.57000	4.65157	5,042,280	10.64	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call		0.07000	0.00007	0,000	10.64	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put		1,708.21000	1.70821	2,029,370	11.14	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		347.17000	0.34717	100,740	11.31	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		6,402.37000	6.40237	6,011,590	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put		0.00000	0.00000	0,000	12.72	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put		5,831.67000	5.83167	6,222,450	10.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call		0.00000	0.00000	0,000	10.58	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put		1,656.25000	1.65625	1,971,380	11.15	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		10.84000	0.01084	0,130	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call		1,792.90000	1.79290	1,368,410	11.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put		75.34000	0.07534	41,630	11.74	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		3,431.11000	3.43111	3,819,810	10.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		2.08000	0.00208	0,000	10.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		806.55000	0.80655	950,900	11.31	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		12.28000	0.01228	0,170	10.95	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call		3,121.18000	3.12118	2,723,730	12.12	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put		7.82000	0.00782	1,150	12.12	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put		7,349.15000	7.34915	7,739,930	10.57	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030 On 05/11/2020 Bond Future	8.10	Call			0.00000	0.00000	0,000	10.57		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.85	Put			2,715.99000	2.71599	3,096,060	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.65	Put			54.39000	0.05439	25,460	11.80		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.99	Call			3,829.99000	3.82999	3,437,350	12.32		0.00	0	
R2030 On 05/11/2020 Bond Future	9.99	Put			1.97000	0.00197	0,110	12.32		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	8.36	Put			5,706.57000	5.70657	6,097,350	10.59		0.00	0	
R2030 On 05/11/2020 Bond Future	8.36	Call			0.00000	0.00000	0,000	10.59		0.00	0	14,10
R2030 On 05/11/2020 Bond Future	8.86	Put			2,657.43000	2.65743	3,036,100	10.95		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Put			50.03000	0.05003	22,410	11.82		0.00	0	5,50
R2030 On 05/11/2020 Bond Future	9.60	Call			1,742.67000	1.74267	1,317,190	11.73		0.00	0	
R2030 On 05/11/2020 Bond Future	9.60	Put			81.54000	0.08154	46,840	11.73		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.49	Call			1,220.81000	1.22081	796,640	11.57		0.00	0	
R2030 On 05/11/2020 Bond Future	9.49	Put			183.41000	0.18341	150,020	11.57		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.65	Call			1,997.19000	1.99719	1,577,480	11.80		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			349.57000	0.34957	352,830	11.47		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			852.06000	0.85206	458,870	11.48		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			329.18000	0.32918	326,770	11.48		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			778.90000	0.77890	397,510	11.46		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			370.87000	0.37087	380,260	11.46		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Call			2,049.03000	2.04903	1,630,630	11.82		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Call			815.05000	0.81505	427,530	11.47		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Call			1,685.73000	1.68573	1,499,590	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			3,761.42000	3.76142	3,970,310	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,708.06000	1.70806	1,520,430	13.69		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			3,726.24000	3.72624	3,933,640	13.69		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,663.77000	1.66377	1,479,100	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			3,797.02000	3.79702	4,007,380	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Put			7,307.20000	7.30720	7,623,940	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			477.21000	0.47721	398,920	13.22		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			4,922.91000	4.92291	5,176,050	13.45		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,100.13000	1.10013	958,240	13.45		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,917.03000	4.91703	4,599,640	14.69		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,250.84000	1.25084	1,328,480	14.69		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	8.20	Put			8,175.32000	8.17532	8,507,660	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			357.10000	0.35710	294,410	13.22		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			7,254.31000	7.25431	7,570,010	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			485.66000	0.48566	406,330	13.22		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			3,904.79000	3.90479	4,119,610	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,598.58000	1.59858	1,418,370	13.65		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.20	Put			3,621.84000	3.62184	3,824,790	13.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/02/2021	Bond Future	9.20	Call		1,775.93000	1.77593	1,583,850	13.71	0.00	0	1,60
R2030	On	06/05/2021	Bond Future	9.22	Call		2,072.62000	2.07262	1,899,540	12.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		4,962.94000	4.96294	5,189,520	12.40	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Call		1,926.75000	1.92675	1,761,470	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,862.49000	3.86249	3,614,470	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		2,918.27000	2.91827	3,069,910	12.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,393.49000	10.39349	10,027,170	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		553.14000	0.55314	587,200	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,703.08000	6.70308	6,387,000	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,524.64000	1.52464	1,608,220	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,353.43000	10.35343	9,987,470	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,649.58000	2.64958	2,789,510	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,212.19000	5.21219	5,446,570	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put		10,739.98000	10.73998	11,081,660	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		455.87000	0.45587	397,890	12.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,230.40000	4.23040	3,970,670	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		546.69000	0.54669	580,390	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		540.31000	0.54031	573,650	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,313.40000	10.31340	9,947,800	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,630.49000	2.63049	2,770,170	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,365.81000	1.36581	1,242,970	10.83	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,861.83000	4.86183	4,596,610	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,611.81000	2.61181	2,750,640	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,893.97000	4.89397	4,627,910	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,593.54000	2.59354	2,731,530	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,830.06000	4.83006	4,565,690	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,108.08000	5.10808	5,339,340	11.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,282.07000	2.28207	2,109,280	11.14	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		10,817.65000	10.81765	10,453,290	12.49	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		609.69000	0.60969	649,380	12.49	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		6,958.65000	6.95865	7,239,860	10.83	0.00	0	
Total R2030 Option											0.00	0	112,80
Total For R2030											4,141,188,837.87	44,880	290,48
R2032	On	05/11/2020	Bond Future			10.44803	86.47015	10.38545	86.84069	13.99	2,464,831,625.75	28,505	86,60
R2032	On	04/02/2021	Bond Future			10.68782	87.31404	10.62250	87.68852	16.47	2,488,712,082.12	28,503	115,50
R2032	On	06/05/2021	Bond Future			10.92739	84.09673	10.85917	84.47555	15.83	0.00	0	
R2032	On	05/08/2021	Bond Future			11.18022	85.00624	11.10895	85.38926	13.58	0.00	0	
Total R2032 Future											4,953,543,707.87	57,008	202,16
R2032	On	05/11/2020	Bond Future	9.76	Call		2.87000	0.00287	0,010	13.36	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/11/2020 Bond Future	9.76	Put			3,830.10000	3.83010	4,197,780	13.36		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	12.99		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			4,779.96000	4.77996	5,150,190	13.18		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			0.31000	0.00031	0,000	13.18		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			3,500.03000	3.50003	3,120,090	15.25		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			0.00000	0.00000	0,000	12.99		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			5,875.79000	5.87579	6,246,310	13.04		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			0.02000	0.00002	0,000	13.04		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			3,996.64000	3.99664	3,621,620	15.42		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			3,892.80000	3.89280	4,260,850	13.34		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			8,055.43000	8.05543	8,425,970	12.99		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			3.29000	0.00329	0,010	13.37		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			3,767.52000	3.76752	4,134,780	13.37		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			2.50000	0.00250	0,010	13.34		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			4.85000	0.00485	0,370	15.42		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			10.83000	0.01083	1,430	15.25		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			9,205.68000	9.20568	9,576,220	12.99		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Call			837.13000	0.83713	728,630	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			6,881.10000	6.88110	7,147,080	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			850.45000	0.85045	740,750	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			6,831.28000	6.83128	7,096,060	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			823.95000	0.82395	716,650	15.63		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			200.50000	0.20050	163,860	15.54		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			8,654.50000	8.65450	8,955,090	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			492.95000	0.49295	419,060	15.54		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,606.80000	3.60680	3,348,060	16.81		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			6,931.12000	6.93112	7,198,300	15.63		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			2,481.46000	2.48146	2,597,200	16.81		0.00	0	80
R2032 On 04/02/2021 Bond Future	8.79	Put			11,699.44000	11.69944	12,037,280	15.54		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,145.53000	8.14553	7,831,390	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,509.91000	1.50991	1,574,590	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,073.41000	8.07341	7,760,300	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,537.25000	1.53725	1,602,960	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			9,818.47000	9.81847	9,483,840	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			991.55000	0.99155	1,035,740	17.14		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,510.10000	5.51010	5,712,820	15.49		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,489.91000	2.48991	2,313,810	15.49		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,109.45000	8.10945	7,795,820	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,523.53000	1.52353	1,588,720	17.14		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			3,449.49000	3.44949	3,592,080	13.91		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.35	Call		4.77857000	4.77857	4,539,680	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,492.87000	3.49287	3,637,000	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,809.56000	4.80956	4,569,900	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,471.12000	3.47112	3,614,480	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,840.62000	4.84062	4,600,190	13.91	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											4,953,543,707.87	57,008	218,03
R2035	On	05/11/2020	Bond Future			11.27391	84.86553	11.20148	85.31135	15.80	3,941,494,675.32	46,444	31,42
R2035	On	04/02/2021	Bond Future			11.53080	85.69374	11.45511	86.14427	18.55	3,983,302,116.42	46,483	95,24
R2035	On	06/05/2021	Bond Future			11.77914	82.12984	11.70013	82.58554	17.95	0.00	0	
R2035	On	05/08/2021	Bond Future			12.04473	83.01796	11.96215	83.47862	15.37	0.00	0	
Total R2035 Future											7,924,796,791.74	92,927	126,66
R2035	On	05/11/2020	Bond Future	10.32	Put		5,720.59000	5.72059	6,166,300	14.56	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		0.12000	0.00012	0,000	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		5,652.52000	5.65252	6,098,220	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		0.15000	0.00015	0,000	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,584.55000	5.58455	6,030,220	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		0.11000	0.00011	0,000	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		533.31000	0.53331	447,890	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,606.31000	9.60631	9,971,420	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		541.86000	0.54186	455,400	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,545.23000	9.54523	9,909,300	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		524.86000	0.52486	440,470	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		9,667.57000	9.66757	10,033,710	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		614.21000	0.61421	519,200	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,063.28000	9.06328	9,418,800	17.34	0.00	0	65
R2035	On	04/02/2021	Bond Future	11.14	Call		2,381.40000	2.38140	2,146,350	18.15	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,297.07000	4.29707	4,512,550	18.15	0.00	0	65
R2035	On	06/05/2021	Bond Future	12.37	Call		6,458.42000	6.45842	6,128,190	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		6,421.87000	6.42187	6,092,430	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,984.79000	1.98479	1,813,320	16.97	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	11.32	Call		3,168.72000	3.16872	2,939,700	17.52	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,415.42000	5.41542	5,642,100	17.52	0.00	0	75
R2035	On	06/05/2021	Bond Future	10.24	Put		10,278.36000	10.27836	10,619,170	16.90	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,125.54000	1.12554	1,010,650	16.90	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Put		2,730.24000	2.73024	2,856,500	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,712.79000	2.71279	2,838,260	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,385.38000	6.38538	6,056,730	18.72	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,747.80000	2.74780	2,874,850	18.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	06/05/2021	Bond Future	12.02	Call		5,229.67000	5.22967	4,929,390	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,408.07000	3.40807	3,563,490	18.22	0.00	0	75
R2035	On	06/05/2021	Bond Future	11.55	Call		3,794.58000	3.79458	3,540,750	17.76	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,671.06000	4.67106	4,872,930	17.76	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.77	Call		7,961.07000	7.96107	7,602,480	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,101.24000	2.10124	2,198,350	19.44	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.81	Put		7,392.72000	7.39272	7,676,950	16.97	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.09000	0.00009	0,070	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,845.45000	54.84545	55,306,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.10000	0.00010	0,070	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,728.75000	54.72875	55,189,380	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.10000	0.00010	0,070	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,612.17000	54.61217	55,072,800	14.41	0.00	0	
Total R2035 Option											0.00	0	8,65
Total For R2035											7,924,796,791.74	92,927	135,25
R2037	On	05/11/2020	Bond Future			11.53855	80.25992	11.45101	80.78850	16.84	864,800,638.00	10,775	61,22
R2037	On	04/02/2021	Bond Future			11.78788	76.78909	11.69647	77.32315	20.85	1,177,330,327.88	15,332	126,40
R2037	On	06/05/2021	Bond Future			12.03769	77.60562	11.94226	78.14571	19.12	0.00	0	
R2037	On	05/08/2021	Bond Future			12.30693	74.18925	12.20710	74.73527	17.27	0.00	0	
Total R2037 Future											2,042,130,965.88	26,107	187,63
R2037	On	05/11/2020	Bond Future	10.18	Put		8,334.45000	8.33445	8,863,030	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,263.74000	8.26374	8,792,320	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,405.25000	8.40525	8,933,830	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		558.73000	0.55873	459,750	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,687.18000	9.68718	10,122,260	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,803.84000	13.80384	14,295,500	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		193.15000	0.19315	150,750	19.57	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		567.39000	0.56739	467,240	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,626.27000	9.62627	10,060,180	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		576.16000	0.57616	474,830	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,565.56000	9.56556	9,998,290	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		11,057.81000	11.05781	10,551,230	22.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		413.55000	0.41355	441,030	22.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,270.37000	1.27037	1,090,050	19.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,499.12000	6.49912	6,852,860	19.69	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		630.99000	0.63099	522,400	19.57	0.00	0	

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			9,205.24000	9.20524	9,630,710	19.57		0.00	0	
R2037 On 04/02/2021 Bond Future	11.97	Put			2,592.01000	2.59201	2,762,990	21.12		0.00	0	
R2037 On 04/02/2021 Bond Future	11.97	Call			4,173.23000	4.17323	3,810,150	21.12		0.00	0	30
R2037 On 04/02/2021 Bond Future	11.90	Call			3,942.04000	3.94204	3,588,860	21.04		0.00	0	
R2037 On 04/02/2021 Bond Future	11.90	Put			2,760.68000	2.76068	2,941,560	21.04		0.00	0	2
R2037 On 04/02/2021 Bond Future	10.48	Put			8,448.47000	8.44847	8,857,240	19.57		0.00	0	
R2037 On 04/02/2021 Bond Future	10.48	Call			763.46000	0.76346	638,170	19.57		0.00	0	2
R2037 On 06/05/2021 Bond Future	12.42	Call			5,766.54000	5.76654	5,401,090	19.64		0.00	0	
R2037 On 06/05/2021 Bond Future	12.42	Put			3,121.21000	3.12121	3,295,850	19.64		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Call			5,800.41000	5.80041	5,433,960	19.65		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Put			3,101.25000	3.10125	3,274,890	19.65		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Call			5,834.35000	5.83435	5,466,910	19.67		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Put			3,081.41000	3.08141	3,254,060	19.67		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Put			4,322.04000	4.32204	4,553,140	17.29		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Call			4,695.75000	4.69575	4,379,770	17.30		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Put			4,296.41000	4.29641	4,526,450	17.30		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Call			4,637.92000	4.63792	4,324,070	17.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Put			4,347.81000	4.34781	4,579,980	17.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Call			4,666.80000	4.66680	4,351,880	17.29		0.00	0	
Total R2037 Option										0.00	0	1,25
Total For R2037										2,042,130,965.88	26,107	188,92
R2040 On 05/11/2020 Bond Future			11.70346	81.95790	11.62592	82.44937		17.36		751,471,985.10	9,169	38,45
R2040 On 04/02/2021 Bond Future			11.95113	78.25340	11.87006	78.75000		21.48		505,047,443.60	6,454	80,35
R2040 On 06/05/2021 Bond Future			12.19907	79.08555	12.11434	79.58776		19.72		0.00	0	
R2040 On 05/08/2021 Bond Future			12.46633	75.43495	12.37758	75.94266		17.88		0.00	0	
Total R2040 Future										1,256,519,428.70	15,623	118,85
R2040 On 05/11/2020 Bond Future	10.31	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			9,150.82000	9.15082	9,642,290	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			9,075.07000	9.07507	9,566,540	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			5.90000	0.00590	0,030	16.43		0.00	0	2,35
R2040 On 05/11/2020 Bond Future	9.73	Put			13,724.17000	13.72417	14,215,640	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			9,760.49000	9.76049	10,251,960	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			532.82000	0.53282	535,630	17.70		1,071,260.00	2,000	
R2040 On 05/11/2020 Bond Future	9.50	Put			15,640.14000	15.64014	16,131,610	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.00	Put			11,550.42000	11.55042	12,041,890	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,226.67000	9.22667	9,718,140	15.88		0.00	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
R2040 On 05/11/2020 Bond Future	11.00	Put			4,160.52000	4.16052	4,646,120	16.43		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			0.00000	0.00000	0,000	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	11.50	Call			400.95000	0.40095	108,300	17.36		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			1,209.68000	1.20968	1,408,500	17.36	2,817,000.00		2,000	
R2040 On 05/11/2020 Bond Future	10.23	Call			0.00000	0.00000	0,000	15.88		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			1,002.47000	1.00247	513,810	17.70		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Put			16,634.38000	16.63438	17,105,790	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			111.01000	0.11101	85,820	19.94		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			12,787.32000	12.78732	13,227,280	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			297.26000	0.29726	240,620	19.94		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,103.98000	3.10398	2,815,020	21.47		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Call			530.97000	0.53097	441,720	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			10,429.32000	10.42932	10,836,670	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			539.55000	0.53955	449,200	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,363.44000	10.36344	10,769,690	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			522.49000	0.52249	434,340	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			4,504.59000	4.50459	4,738,230	21.26		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.49	Call			93.36000	0.09336	71,590	19.94		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			11,580.20000	11.58020	12,005,040	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			400.73000	0.40073	328,970	19.94		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			2,620.93000	2.62093	2,357,970	21.26		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			10,495.40000	10.49540	10,903,850	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			3,911.53000	3.91153	4,119,170	21.47		0.00	0	80
R2040 On 04/02/2021 Bond Future	9.49	Put			17,287.82000	17.28782	17,762,650	19.94		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,544.90000	5.54490	5,215,490	20.28		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,700.77000	3.70077	3,873,570	20.28		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,578.91000	5.57891	5,248,530	20.30		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,677.54000	3.67754	3,849,370	20.30		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,510.74000	5.51074	5,182,310	20.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,723.91000	3.72391	3,897,690	20.27		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			5,104.93000	5.10493	4,802,890	18.13		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			4,462.75000	4.46275	4,668,420	18.13		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,642.91000	1.64291	1,494,750	16.74		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			7,603.32000	7.60332	7,909,080	17.10		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,587.05000	2.58705	2,385,100	17.10		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			5,074.30000	5.07430	4,773,230	18.12		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			4,488.88000	4.48888	4,695,520	18.12		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			13,014.82000	13.01482	12,562,150	19.42		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			947.59000	0.94759	1,002,630	19.42		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	Opt Intere
R2040	On	05/08/2021	Bond Future	12.47	Call			5,044.00000	5.04400	4,743,890	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			4,515.41000	4.51541	4,723,010	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			9,955.20000	9.95520	10,314,750	16.74	0.00	0	
Total R2040 Option												3,888,260.00	4,000	17,36
Total For R2040												1,260,407,688.70	19,623	136,21
R2044	On	05/11/2020	Bond Future			11.83323	78.14329	11.76066	78.59659		18.22	933,812,315.50	11,950	23,92
R2044	On	04/02/2021	Bond Future			12.07681	74.52668	12.00084	74.98476		22.55	890,593,826.00	11,950	34,67
R2044	On	06/05/2021	Bond Future			12.32059	75.31920	12.24109	75.78252		20.66	0.00	0	
R2044	On	05/08/2021	Bond Future			12.58341	71.75302	12.50003	72.22139		18.71	0.00	0	
Total R2044 Future												1,824,406,141.50	23,900	58,60
R2044	On	05/11/2020	Bond Future	11.38	Put			2,527.08000	2.52708	2,914,260	17.56	0.00	0	30
R2044	On	05/11/2020	Bond Future	10.02	Call			0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			18,697.00000	18.69700	19,150,300	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000	16.72	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			12,925.02000	12.92502	13,378,320	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			70.80000	0.07080	4,680	17.56	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			12,843.27000	12.84327	13,296,570	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.00000	0.00000	0,000	16.72	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			22,632.62000	22.63262	23,085,920	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			12,436.37000	12.43637	12,889,670	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	16.72	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			8.90000	0.00890	0,080	17.12	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			3,878.98000	3.87898	4,323,460	17.12	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			105.81000	0.10581	10,030	17.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			2,231.75000	2.23175	2,589,270	17.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,924.80000	14.92480	15,378,100	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,903.67000	9.90367	10,356,970	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2.28000	0.00228	0,010	16.92	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,630.31000	4.63031	5,081,340	16.92	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			12,274.47000	12.27447	12,727,770	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			0.00000	0.00000	0,000	16.72	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			18,245.40000	18.24540	18,698,700	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,826.47000	9.82647	10,279,770	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,749.39000	9.74939	10,202,690	16.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	10.34	Call		0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		414.32000	0.41432	344,340	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,550.85000	11.55085	11,938,950	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		400.49000	0.40049	332,330	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,690.73000	11.69073	12,080,650	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call		361.17000	0.36117	298,300	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,115.31000	12.11531	12,510,520	21.01	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put		16,991.81000	16.99181	17,426,770	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		105.85000	0.10585	82,730	21.01	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.36	Call		407.36000	0.40736	338,290	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,620.69000	11.62069	12,009,700	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,961.58000	13.96158	14,375,930	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		229.11000	0.22911	185,380	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		859.93000	0.85993	738,810	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,512.14000	8.51214	8,849,100	21.01	0.00	0	2f
R2044	On	06/05/2021	Bond Future	11.35	Put		7,723.18000	7.72318	8,006,220	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,161.72000	2.16172	1,981,440	19.56	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.50	Call		5,281.01000	5.28101	4,979,320	20.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,790.61000	3.79061	3,952,240	20.95	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.44	Put		3,940.33000	3.94033	4,107,450	20.88	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,121.78000	5.12178	4,824,660	20.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		3,503.64000	3.50364	3,261,630	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,915.08000	3.91508	4,081,280	20.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,550.57000	5.55057	5,771,880	20.27	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.43	Call		5,058.63000	5.05863	4,763,350	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,965.95000	3.96595	4,133,990	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,090.06000	5.09006	4,793,860	20.88	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,467.35000	4.46735	4,656,650	18.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,002.32000	5.00232	4,722,360	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,441.39000	4.44139	4,629,800	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,032.19000	5.03219	4,751,340	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,415.57000	4.41557	4,603,090	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,972.51000	4.97251	4,693,440	18.81	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											1,824,406,141.50	23,900	80,24
R2048	On	05/11/2020	Bond Future			11.78808	77.04362	11.71547	77.50465	18.64	6,710,884,520.10	87,105	69,74
R2048	On	04/02/2021	Bond Future			12.02990	77.79549	11.95379	78.26133	21.77	6,776,376,156.45	87,105	106,3
R2048	On	06/05/2021	Bond Future			12.26339	74.21082	12.18372	74.68196	21.11	0.00	0	
R2048	On	05/08/2021	Bond Future			12.51273	75.01333	12.42918	75.48964	18.03	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total R2048 Future										13,487,260,676.55	174,210	176,05
R2048 On 05/11/2020 Bond Future	10.03	Call			0.00000	0.00000	0,000	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			12,306.22000	12.30622	12,767,250	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			0.00000	0.00000	0,000	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			12,223.01000	12.22301	12,684,040	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			0.00000	0.00000	0,000	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			12,389.58000	12.38958	12,850,610	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			4,829.75000	4.82975	5,289,200	17.14		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			1.58000	0.00158	0,000	17.14		0.00	0	95
R2048 On 05/11/2020 Bond Future	10.00	Put			12,556.69000	12.55669	13,017,720	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	17.04		0.00	0	95
R2048 On 04/02/2021 Bond Future	10.75	Put			8,917.88000	8.91788	9,269,480	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Call			783.97000	0.78397	669,730	20.20		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	11.50	Put			5,085.36000	5.08536	5,324,960	21.05		0.00	0	
R2048 On 04/02/2021 Bond Future	11.50	Call			2,194.26000	2.19426	1,968,020	21.05		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	10.47	Call			503.55000	0.50355	421,560	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			10,758.49000	10.75849	11,142,340	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			512.01000	0.51201	428,960	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			10,689.56000	10.68956	11,072,350	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			495.20000	0.49520	414,250	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			10,827.66000	10.82766	11,212,550	20.20		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			5,010.78000	5.01078	4,712,770	21.23		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			4,033.69000	4.03369	4,206,820	21.23		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Call			5,042.61000	5.04261	4,743,640	21.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Put			4,007.52000	4.00752	4,179,690	21.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			4,979.02000	4.97902	4,681,980	21.22		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Put			4,060.02000	4.06002	4,234,120	21.22		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			4,994.88000	4.99488	4,711,920	18.05		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			4,477.40000	4.47740	4,670,750	18.05		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			4,934.52000	4.93452	4,653,390	18.03		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			4,530.41000	4.53041	4,725,590	18.03		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			4,964.54000	4.96454	4,682,490	18.04		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			4,503.70000	4.50370	4,697,960	18.04		0.00	0	
Total R2048 Option										0.00	0	7,05
Total For R2048										13,487,260,676.55	174,210	183,13
R208 On 05/11/2020 Bond Future			3.48049	102.00354	3.47859	102.00428		0.18		3,672,127.44	36	7,55
Total R208 Future										3,672,127.44	36	7,55
R208 On 05/11/2020 Bond Future	4.78	Call			503.51000	0.50351	502,770	0.25		0.00	0	
R208 On 05/11/2020 Bond Future	4.78	Put			0.00000	0.00000	0,000	0.25		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R208	On	05/11/2020	Bond Future	4.79	Call			507.36000	0.50736	506,620	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			499.66000	0.49966	498,920	0.25	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.25	0.00	0	
Total R208 Option												0.00	0	
Total For R208												3,672,127.44	36	7,52
R209	On	05/11/2020	Bond Future			10.98171	65.91837	10.90386	66.34047		18.09	164,795,925.00	2,500	5,02
R209	On	04/02/2021	Bond Future			11.19667	66.56167	11.11576	66.98818		21.31	173,060,342.00	2,600	26,93
R209	On	06/05/2021	Bond Future			11.41009	64.12875	11.32598	64.56005		20.38	0.00	0	2,97
R209	On	05/08/2021	Bond Future			11.63306	64.82224	11.54560	65.25829		17.78	0.00	0	
Total R209 Future												337,856,267.00	5,100	34,93
R209	On	05/11/2020	Bond Future	10.01	Call			0.12000	0.00012	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			5,144.40000	5.14440	5,566,380	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			0.14000	0.00014	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			5,083.70000	5.08370	5,505,660	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			0.11000	0.00011	0,000	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			5,205.18000	5.20518	5,627,170	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			938.14000	0.93814	808,540	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,600.29000	6.60029	6,897,200	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			951.05000	0.95105	820,210	20.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			6,553.45000	6.55345	6,849,120	20.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			925.24000	0.92524	796,890	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			6,647.21000	6.64721	6,945,370	20.51	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,112.42000	2.11242	2,216,340	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,073.23000	2.07323	2,175,190	22.03	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.23	Call			6,520.22000	6.52022	6,192,190	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,099.27000	2.09927	2,202,540	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,553.51000	6.55351	6,224,830	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,086.20000	2.08620	2,188,820	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,486.97000	6.48697	6,159,590	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			7,433.33000	7.43333	7,719,750	19.48	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,520.28000	1.52028	1,375,400	19.48	0.00	0	5,82
R209	On	06/05/2021	Bond Future	11.25	Call			3,581.84000	3.58184	3,334,710	20.38	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			3,975.14000	3.97514	4,159,310	20.38	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.25	Call			6,586.83000	6.58683	6,257,490	22.03	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			4,735.12000	4.73512	4,464,040	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,478.90000	3.47890	3,643,870	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,763.67000	4.76367	4,491,770	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			3,458.82000	3.45882	3,622,970	18.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	05/08/2021	Bond Future	11.79	Call			4,706.85000	4.70685	4,436,590	18.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,499.32000	3.49932	3,665,110	18.09	0.00	0	
Total R209 Option												0.00	0	22,11
Total For R209												337,856,267.00	5,100	57,05
R210	On	05/11/2020	Bond Future			188.22392	188.22392	188.21228	188.21228			0.00	0	1,08
R210	On	04/02/2021	Bond Future			190.10768	190.10768	190.09673	190.09673			0.00	0	1,21
R210	On	06/05/2021	Bond Future			189.45996	189.45996	189.44968	189.44968			0.00	0	
R210	On	05/08/2021	Bond Future			191.55335	191.55335	191.54314	191.54314			0.00	0	
Total R210 Future												0.00	0	2,34
Total For R210												0.00	0	2,34
R212	On	05/11/2020	Bond Future			170.58054	170.58054	170.70696	170.70696			0.00	0	1,85
R212	On	04/02/2021	Bond Future			169.99076	169.99076	170.11917	170.11917			0.00	0	6,71
R212	On	06/05/2021	Bond Future			171.83722	171.83722	171.96772	171.96772			0.00	0	
R212	On	05/08/2021	Bond Future			171.40517	171.40517	171.53734	171.53734			0.00	0	
Total R212 Future												0.00	0	8,60
Total For R212												0.00	0	8,60
R213	On	05/11/2020	Bond Future			9.89226	82.92635	9.82954	83.27679		13.24	108,301,813.10	1,306	8,41
R213	On	04/02/2021	Bond Future			10.11758	83.73560	10.05213	84.08984		15.61	10,048,272.00	120	8,14
R213	On	06/05/2021	Bond Future			10.33469	81.09604	10.26645	81.45437		14.89	0.00	0	
R213	On	05/08/2021	Bond Future			10.56747	81.97282	10.49624	82.33512		12.94	0.00	0	
Total R213 Future												118,350,085.10	1,426	16,62
R213	On	05/11/2020	Bond Future	9.60	Put			1,435.41000	1.43541	1,670,060	13.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			146.47000	0.14647	23,040	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,388.85000	1.38885	1,615,860	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			125.80000	0.12580	17,410	13.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,482.59000	1.48259	1,724,640	13.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			135.85000	0.13585	20,060	13.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,239.90000	1.23990	1,099,710	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			4,883.56000	4.88356	5,097,610	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,257.32000	1.25732	1,115,870	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			4,843.51000	4.84351	5,056,300	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,222.65000	1.22265	1,083,720	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			4,923.84000	4.92384	5,139,150	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,926.45000	8.92645	8,611,010	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			898.34000	0.89834	941,230	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,963.10000	8.96310	8,647,260	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			889.21000	0.88921	931,700	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,889.84000	8.88984	8,574,800	16.09	0.00	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
R213	On	06/05/2021	Bond Future	11.89	Put		907.55000	0.90755	950,840	16.09	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		2,832.75000	2.83275	2,656,010	12.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		4,677.71000	4.67771	4,863,270	12.69	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Put		2,932.13000	2.93213	3,060,730	13.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,740.71000	4.74071	4,506,280	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,913.07000	2.91307	3,040,940	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		4,500.38000	4.50038	4,271,850	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		3,069.90000	3.06990	3,203,670	13.15	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Call		4,680.18000	4.68018	4,447,210	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,951.58000	2.95158	3,080,910	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		7,543.03000	7.54303	7,796,520	12.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,346.39000	1.34639	1,237,580	12.21	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		4,710.27000	4.71027	4,476,570	13.22	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											118,350,085.10	1,426	17,220
R214	On	05/11/2020	Bond Future			11.51726	62.17468	11.44451	62.55920	19.79	186,524,040.00	3,000	9,700
R214	On	04/02/2021	Bond Future			11.74302	62.78145	11.66715	63.16997	23.24	193,366,866.00	3,080	14,800
R214	On	06/05/2021	Bond Future			11.96010	60.17147	11.88107	60.56443	22.27	0.00	0	
R214	On	05/08/2021	Bond Future			12.19064	60.82213	12.10821	61.21941	19.51	0.00	0	
Total R214 Future											379,890,906.00	6,080	24,500
R214	On	05/11/2020	Bond Future	10.25	Call		0.00000	0.00000	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,917.98000	6.91798	7,302,500	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		0.00000	0.00000	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,854.99000	6.85499	7,239,510	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		0.00000	0.00000	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,981.07000	6.98107	7,365,590	18.75	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		658.87000	0.65887	565,430	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,295.66000	8.29566	8,590,740	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		668.14000	0.66814	573,740	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,242.66000	8.24266	8,536,780	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		649.70000	0.64970	557,220	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,348.84000	8.34884	8,644,880	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,913.07000	4.91307	4,646,850	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,066.94000	3.06694	3,193,680	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,942.33000	4.94233	4,675,380	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,048.76000	3.04876	3,174,770	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,883.86000	4.88386	4,618,370	22.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,085.24000	3.08524	3,212,710	22.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,968.67000	3.96867	3,743,670	19.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.02	Put		4,398.75000	4.39875	4,571,030	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,992.89000	3.99289	3,767,130	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,373.95000	4.37395	4,545,470	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,944.30000	3.94430	3,720,060	19.52	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,423.46000	4.42346	4,596,500	19.52	0.00	0	
Total R214 Option											0.00	0	
Total For R214											379,890,906.00	6,080	24,53
Total for Bond											49,365,782,526.14	563,497	1,605,90
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			706.39900	706.39900	709.02200	709.02200				7,063,990.00	1	20
GOVI On 04/02/2021 GOVI			713.28700	713.28700	715.94400	715.94400				7,132,870.00	1	1,00
GOVI On 06/05/2021 GOVI			720.85100	720.85100	723.54600	723.54600				0.00	0	
GOVI On 05/08/2021 GOVI			728.55700	728.55700	731.28400	731.28400				0.00	0	
Total GOVI Future										14,196,860.00	2	1,20
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			288,180.00000	28.81800	314,410,000			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			288,280.00000	28.82800	314,510,000			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			288,080.00000	28.80800	314,310,000			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			350,060.00000	35.00600	376,630,000			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			350,160.00000	35.01600	376,730,000			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	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			349,960.00000	34.99600	376,530,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			448,760.00000	44.87600	421,810,000		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			448,660.00000	44.86600	421,710,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			448,560.00000	44.85600	421,610,000		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			121,440.00000	12.14400	94,170,000		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			121,340.00000	12.13400	94,070,000		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			121,540.00000	12.15400	94,270,000		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												14,196,860.00	2	1,2'
Total for GOVI												14,196,860.00	2	1,2'
AL37	On	05/11/2020	Index Future			764.04200	764.04200	765.02500	765.02500			0.00	0	
AL37	On	04/02/2021	Index Future			771.49100	771.49100	772.49400	772.49400			0.00	0	
AL37	On	06/05/2021	Index Future			779.67300	779.67300	780.69600	780.69600			0.00	0	
AL37	On	05/08/2021	Index Future			788.00800	788.00800	789.04500	789.04500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			817.98300	817.98300	821.11400	821.11400			0.00	0	
AL7T	On	04/02/2021	Index Future			825.95900	825.95900	829.13100	829.13100			0.00	0	
AL7T	On	06/05/2021	Index Future			834.71800	834.71800	837.93400	837.93400			0.00	0	
AL7T	On	05/08/2021	Index Future			843.64100	843.64100	846.89500	846.89500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			715.10000	715.10000	717.78700	717.78700			71,510,000.00	10	6
ALBI	On	04/02/2021	Index Future			722.07200	722.07200	724.79500	724.79500			72,207,200.00	10	28
ALBI	On	06/05/2021	Index Future			729.73000	729.73000	732.49100	732.49100			0.00	0	
ALBI	On	05/08/2021	Index Future			737.53100	737.53100	740.32400	740.32400			0.00	0	
Total ALBI Future												143,717,200.00	20	28
Total For ALBI												143,717,200.00	20	28
IGOV	On	05/11/2020	Index Future			257.14000	257.14000	257.11200	257.11200			51,428,000.00	20	1
IGOV	On	04/02/2021	Index Future			259.71100	259.71100	259.68700	259.68700			262,308,110.00	101	98
IGOV	On	06/05/2021	Index Future			262.52900	262.52900	262.50700	262.50700			0.00	0	4

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
IGOV On 05/08/2021 Index Future			265.39800	265.39800	265.37700	265.37700			0.00	0	
Total IGOV Future									313,736,110.00	121	1,12
Total For IGOV									313,736,110.00	121	1,12
Total for Index									457,453,310.00	141	1,41
JIBAR F On 18/11/2020 Jibar Future			3.33500	96.66500	3.33500	96.66500			0.00	0	
JIBAR F On 15/12/2020 Jibar Future			3.21500	96.78500	3.20500	96.79500			0.00	0	30,0
JIBAR F On 20/01/2021 Jibar Future			3.20000	96.80000	3.18000	96.82000			0.00	0	
JIBAR F On 17/02/2021 Jibar Future			3.13000	96.87000	3.14000	96.86000			0.00	0	
JIBAR F On 17/03/2021 Jibar Future			3.13500	96.86500	3.13500	96.86500			0.00	0	
JIBAR F On 21/04/2021 Jibar Future			3.13000	96.87000	3.12000	96.88000			0.00	0	
JIBAR F On 15/06/2021 Jibar Future			3.16000	96.84000	3.15000	96.85000			0.00	0	
JIBAR F On 15/09/2021 Jibar Future			3.27500	96.72500	3.26500	96.73500			0.00	0	30,00
JIBAR F On 15/12/2021 Jibar Future			3.45000	96.55000	3.44500	96.55500			0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.54000	96.46000	3.53000	96.47000			0.00	0	
JIBAR F On 15/06/2022 Jibar Future			3.93000	96.07000	3.91500	96.08500			0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.23500	95.76500	4.22500	95.77500			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	90.18000	90.18000			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 :									49,837,432,696.14	563,640	1,668,56
AA06 On 15/04/2021 Spot Bond					0.00000	100.09403			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			4.96500	102.50020	4.96500	102.48656			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.17600	10.00000	110.14600			0.00	0	
Total AB01/R186 SPOT									0.00	0	
Total For AB01/R186									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABC12: On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3: On 07/12/2023 Spot Bond			4.19000	299.80718	4.19000	299.75602				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001: On 13/09/2026 Spot Bond					0.00000	100.68456				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond					0.00000	101.23360				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004: On 30/06/2026 Spot Bond			9.65000	102.91582	9.65000	103.32428				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007: On 01/12/2030 Spot Bond					0.00000	100.99588				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.69957				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	100.45406				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	99.91594				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.15616				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.35979				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21: On 30/05/2022 Spot Bond					0.00000	101.88573				0.00	0	
Total ABFN21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.57400				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.68141				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.54866				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.21206				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.00029				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.17975				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.73143				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.75362				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.98659				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.60271				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.14301				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.26894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.50743				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.76537				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.32140				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.14662				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.08572				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.35917				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.43749				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.55223				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.26170				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.26966				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.27541				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.52657				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.83757				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.88179				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.20095				0.00	0	39,000,00
Total ABJ01 SPOT										0.00	0	39,000,00
Total For ABJ01										0.00	0	39,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.62492				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.82566				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.30000	4.30000	4.30000	144.47515				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	60.42903	100.00000	60.29112				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.75000	7.75000	7.75000	134.25193				0.00	0	25,500,00
Total ABKI04 SPOT										0.00	0	25,500,00
Total For ABKI04										0.00	0	25,500,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.75733	100.00000	15.72118				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	98.58658				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48000	213.60351	3.48000	213.57123				0.00	0	
Total ABN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	143.26845			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	176.14281			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	202.07404			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.80500	5.80500	5.80500	105.54511			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.03500	7.03500	7.03500	120.89631			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.46500	4.46500	4.46500	101.54891			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.04500	7.04500	7.04500	120.84211			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.85500	103.02837	3.85500	103.01767			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			4.30500	107.60813	4.30500	107.59568			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.52000	99.92575	4.52000	99.91339			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.62500	109.63034	4.62500	109.61673			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.60000	115.81836	6.60000	115.79792			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.81000	114.87085	7.81000	114.84693				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.04500	113.82071	5.04500	113.80505				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.92000	110.23852	6.92000	110.21780				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.74893	100.00000	10.72487				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.54000	2.54000	2.54000	313.85251				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.42000	170.10059	1.42000	170.08432				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.91000	9.91000	9.91000	106.52830				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				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	100.72737				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.70346				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	266.54530				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL12€ On 20/09/2021 Spot Bond					0.00000	266.55607				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.67376				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.67737				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.10220				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.70129				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.70129				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.72166				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.72166				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	180.97732				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	184.27504				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.66301				0.00	0	
Total ACL217 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 ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.13316				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.65820				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.64024				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.94084				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.22197				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.02264				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.03289				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.05545				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.33669				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.60865				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.33815				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.65508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.16969				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.59466				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.21987				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.21987				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.25891				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.21339				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.21122				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.23510				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.25896				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.33689				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.36064				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2021 Spot Bond					0.00000	101.18229				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.06163				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.49500	113.18818	5.49500	113.17151				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.12313				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.20511				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.77855				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.35376				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.57463				0.00	0	470,000,0€
Total AHF6A2 SPOT										0.00	0	470,000,0€
Total For AHF6A2										0.00	0	470,000,0€
AHF6B On 21/08/2024 Spot Bond					0.00000	101.12307				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.20504				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.77837				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.26078				0.00	0	
Total AHF7A1 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 AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29221				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31317				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.49168				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.37500	112.19891	6.37500	112.17957				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.49500	116.02357	5.49500	116.00648				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.82500	94.04095	11.82500	94.01159				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.44000	173.75869	5.44000	173.72310				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.31181				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.66678				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.85511				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.95349				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.38619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.98095				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.27509				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.41475				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.80822				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.61500	217.29964	5.61500	217.25433				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63000	194.96029	5.63000	194.91958				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	99.91335				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.45497				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.96347				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.87311				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN12: On 20/12/2020 Spot Bond					0.00000	100.96055				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.94861				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.40000	168.10402	2.40000	168.08351				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	97.19731				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.44500	168.01314	2.44500	167.99244				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	49.85434				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.99787				0.00	0	
Total ASN152 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 ASN152									0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.65000	168.98455	5.65000	168.94901			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN156 SPOT									0.00	0	
Total For ASN156									0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN157 SPOT									0.00	0	
Total For ASN157									0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN159 SPOT									0.00	0	
Total For ASN159									0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	99.92495			0.00	0	
Total ASN160 SPOT									0.00	0	
Total For ASN160									0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.15196			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	100.99144			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.78391				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.53793				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.67500	94.84807	5.67500	94.82821				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.60194				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.61177				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.66976				0.00	10,600,000	5,300,000
Total ASN204 SPOT										0.00	10,600,000	5,300,000
Total For ASN204										0.00	10,600,000	5,300,000
ASN20 On 24/08/2021 Spot Bond					0.00000	101.36368				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.55004				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.97566				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.88687				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.78153				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/06/2023 Spot Bond					0.00000	100.60085				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.17034				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.16216				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.11903				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.78687				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.59126				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.65583				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.85321				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.75964				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.19500	5.19500	5.19500	93.31634				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.78500	5.78500	5.78500	84.66296				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.61843				0.00	0	
Total ASN327 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 ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.71325				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.92649				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.62346				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.78500	93.51029	5.78500	93.49044				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.66777				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.95152				0.00	840,000,000	420,000,000
Total ASN342 SPOT										0.00	840,000,000	420,000,000
Total For ASN342										0.00	840,000,000	420,000,000
ASN34: On 12/02/2021 Spot Bond					0.00000	99.95152				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60190				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.63952				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.63783				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.63783				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.97555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.77545				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.62463				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.64978				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.08627				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.72169				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.72169				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.76473				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.63062				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.03338				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.68117				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.62583				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 20/12/2024 Spot Bond					0.00000	100.74551				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.83356				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.43121				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.64890				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.64890				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.56860				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.58841				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.80535				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.76965				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.65237				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24974				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.25232				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.88668				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	103.01447				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.52249				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.92792				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.07445				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.08863				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.67553				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.55203				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.89705				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.64723				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.78147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.88283				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	90.99000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	102.06775				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.64484				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.77604				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.75882				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.76454				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.67190				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.63812				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.64281				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.64281				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 16/03/2021 Spot Bond					0.00000	100.93137				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.53787				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.49066				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.52622				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.01120	9.00000	100.91233				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.80302	8.18000	100.80679				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.84224	8.36000	100.82455				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.84224	8.36000	100.82455				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.41218				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.32435				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.24217				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	105.87369	9.10000	100.37397				0.00	0	
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	106.42084	11.05000	100.24219				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.86619				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.15500	104.42338	4.15500	104.41154				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.89500	106.88770	4.89500	106.87342				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.05332	9.30000	101.02796				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	101.24757				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.41203				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.03902				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.77664				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.44751				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.06000	104.07712	6.06000	100.60588				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.38480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.50319				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.75141				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.74202				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.69500	7.69500	7.69500	108.61940				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.68041				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.68041				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.68041				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.52000	10.52000	10.52000	107.85923				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.84942				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.70870				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.67866				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.67875				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.69013				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.77516				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.77516				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.78937				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.79889				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.77468				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.79833				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.89354				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.91641				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.91641				0.00	0	
Total BAYB14 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 BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.91641				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.94032				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.91699				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.91699				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.96438				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.93323				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.93727				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	100.74966				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.46500	7.46500	7.46500	104.06593				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.98543				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.30287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.45535				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.88962				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.49500	111.04844	6.49500	111.02883				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.20180				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.15543				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.39500	102.95022	6.39500	102.90641				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.75942				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.49500	107.20587	5.49500	107.19007				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.34289				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.60666				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.42258				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	101.73848				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.69419				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.67213				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.08262				0.00	9,716,400	5,004,858,20
Total BGT01 SPOT										0.00	9,716,400	5,004,858,20
Total For BGT01										0.00	9,716,400	5,004,858,20
BID08 On 30/06/2022 Spot Bond					0.00000	100.88999				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.04474				0.00	600,000,000	300,000,00
Total BID09 SPOT										0.00	600,000,000	300,000,00
Total For BID09										0.00	600,000,000	300,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.10743				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.23500	111.81726	5.23500	116.59415				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.72016				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.76230				0.00	0	10,000,000,00
Total BID13 SPOT										0.00	0	10,000,000,00
Total For BID13										0.00	0	10,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.37222				0.00	0	500,000,00
Total BID14 SPOT										0.00	0	500,000,00
Total For BID14										0.00	0	500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	97.35438				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.08208				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.38470				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.24595				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.56480				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	100.55102				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.21542				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.40205				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.90664				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.00498				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.02558				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.44591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.27550				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.01283				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.01392				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.28920				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.31294				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	120,000,000,000	80,000,000,000	
Total BPPF28 SPOT										10,000,000,000,000.00	120,000,000,000	80,000,000,000
Total For BPPF28										10,000,000,000,000.00	120,000,000,000	80,000,000,000
BPPF28 On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	120,000,000,000	80,000,000,000	
Total BPPF29 SPOT										10,000,000,000,000.00	120,000,000,000	80,000,000,000
Total For BPPF29										10,000,000,000,000.00	120,000,000,000	80,000,000,000
BPPF29 On 03/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	90,000,000,000	60,000,000,000	
Total BPPF30 SPOT										10,000,000,000,000.00	90,000,000,000	60,000,000,000
Total For BPPF30										10,000,000,000,000.00	90,000,000,000	60,000,000,000
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.66773				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.90849				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.09500	103.42573	4.09500	103.41434				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.32300				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.95432				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.96000	117.89432	6.96000	117.87228				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.31000	118.03345	7.31000	118.01030				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.84000	113.61203	7.84000	113.58790				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.26000	107.50799	9.26000	105.49599				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.39510	10.00000	110.36500				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.05110				0.00	0	
Total CGR29 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 CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.82112				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02129				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.90155				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.09213				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.38183				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.48360				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.24726				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.26326				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.43459				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.83408	3.14000	158.73233				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.37000	2.37000	2.37000	159.14808				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.01562	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.20077				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.26500	114.17347	6.26500	114.15401				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	113.88426	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.96025				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.14178				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.31553				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN376 On 20/03/2021 Spot Bond			5.09000	103.00090	5.09000	102.98680				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.12857	10.98000	100.09900				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.21259				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.19677	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.64974				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.15503				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.65580				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.82026				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.82188				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.87698				0.00	0	
Total CLN419 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 CLN419										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.96481				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.95709				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.12746				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.76345				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.70962				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.13876				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			4.99000	108.49620	4.99000	108.48167				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.37000	168.16465	2.37000	168.14427				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.22000	127.50840	6.22000	127.47988				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.46000	126.31534	6.46000	126.28629				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.23525				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 29/11/2021 Spot Bond					0.00000	101.39926				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.58922				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.69500	107.04821	5.69500	107.03161				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.36311				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.76552				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.17306				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.17306				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.37896				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	51.54607	100.00000	51.43261				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48: 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	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.58239				0.00	73,800,000	36,900,000
Total CLN482 SPOT										0.00	73,800,000	36,900,000
Total For CLN482										0.00	73,800,000	36,900,000
CLN48: On 20/05/2021 Spot Bond					0.00000	101.77116				0.00	0	
Total CLN483 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 CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.71155				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.19000	108.72011	5.19000	108.70489				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.57261	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.49500	108.41960	5.49500	108.40363				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.16827				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.77434				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.05550				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			5.89500	115.83299	5.89500	115.81440				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.94619				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.15809				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.36290				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.38465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.66290				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.06845				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.08377				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.06081				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.33109				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.37880	9.96000	101.35158				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.16114	10.01000	100.13426				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.17049				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.33366	9.60000	100.60288				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.75421				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.00994				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 On 13/05/2021 Spot Bond					0.00000	99.87006				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	101.42636	9.20000	101.40117				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.11080				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.70987				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.86453				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	102.34225				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	101.71046				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.70281				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.75421				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.71572				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.24811				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.69000	8.69000	8.69000	109.33836				0.00	0	
Total CLN535 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.70909				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.12962				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.28494				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	121.75700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.99339				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.27844				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.16000	110.49790	8.16000	110.47388				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.21000	107.76448	8.21000	107.74054				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.30000	107.32097	8.30000	107.29727				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.44834				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	101.01895				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.25888				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.88545				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.10787				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.31740				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	132.52100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.89502				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.75503	10.19000	99.66913				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.16000	108.01190	8.16000	107.89094				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.92645				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.03080				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.17708				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.94026				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.90161				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.85260				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.16610				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.39000	106.30956	8.39000	106.19611				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.87901				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.52457				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.90104				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.74208				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.78741				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.23709				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.51828				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.91338				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.93128				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.87123				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.21339				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.90462				0.00	800,000,000	400,000,000
Total CLN585 SPOT										0.00	800,000,000	400,000,000
Total For CLN585										0.00	800,000,000	400,000,000
CLN585 On 16/09/2025 Spot Bond					0.00000	101.48736				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.83061				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.68463				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.69360				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.85391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.76019				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.44000	132.41257	4.44000	107.72812				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.08822				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.52224				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.08822				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.07218				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.48698				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.75258				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.69360				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.69360				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.13910				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.98691				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.17411				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.39150				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.24593				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.06857				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.15027	9.32000	100.12521				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.16418				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.38866				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.87313				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.02927				0.00	0	
Total CLN613 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 CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.93121				0.00	400,000,000	200,000,000
Total CLN614 SPOT										0.00	400,000,000	200,000,000
Total For CLN614										0.00	400,000,000	200,000,000
CLN614 On 30/09/2022 Spot Bond					0.00000	100.55640				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.70962				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.75755				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.90460				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.09440				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.09406				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.08649				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.13206				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.64500	109.41311	5.64500	109.39655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.33292				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.95246				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.53000	81.15666	12.53000	81.12986				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.03744				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.86000	104.44244	8.86000	104.41784				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.32661				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.04217				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.50078				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	99.92923				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.44652				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.06154				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.32030				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	101.24658				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.13963				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.44652				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.21472				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.06769				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.67950				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.08693				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.68078				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.32030				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.95775				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.32030				0.00	0	
Total CLN650 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 CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.04657				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.32030				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.95328				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.80538				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.45741				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.67378				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.68220				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.70970				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	96.48000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	88.61100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	113.76300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.48444				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.58997				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.59795				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.43189				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.83222				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.08715				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.46756				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.81937				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.99581	133.80033	4.99581	108.71516				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.99581	133.80033	4.99581	108.71587				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.12378				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.49911				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.58323				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.63291				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.65580				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.92596				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.52645				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.80192				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.62467				0.00	1,600,000,000	800,000,000
Total CLN683 SPOT										0.00	1,600,000,000	800,000,000
Total For CLN683										0.00	1,600,000,000	800,000,000
CLN684 On 21/06/2023 Spot Bond					0.00000	100.64383				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.27511				0.00	0	
Total CLN685 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 CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.75274				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.77543				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.77515				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.67375				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.50307				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.67376				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.61290				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	92.91554				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.48995				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	92.57483				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.19745				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	83.61171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.72927				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.86383				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.12094				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.93860				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.07963				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.28890				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	85.78822				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	87.18023				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.62529				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.76851				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.65680				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.22019				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	82.47117				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.57374				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.55173				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66159				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66159				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.66159				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.22819				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.33839				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.34403				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.19474				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.52680				0.00	0	
Total CLN721 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 CLN721										0.00	0	
CLN72: On 01/06/2026 Spot Bond					0.00000	100.17638				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.25890				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.46500	104.08689	7.46500	104.06593				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.21910				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.94500	117.32793	6.94500	117.30605				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.40500	103.27945	5.40500	103.26447				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.31000	113.46608	9.31000	113.43787				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.67500	118.59196	5.67500	118.57383				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.33000	106.93839	6.33000	106.92008				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.72000	103.40077	9.72000	103.37382				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			9.81000	102.09722	9.81000	102.07051				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.69500	8.69500	8.69500	112.70559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.65372				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.62767				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.67370				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.73994				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.55164				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.85764				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.76116				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.06877				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.08546				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.85120				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.64910				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG10 On 28/09/2021 Spot Bond					0.00000	100.57043				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.60916				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.04314				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.22513				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.56000	8.56000	8.56000	111.12170				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.61634				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.60633				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.44500	105.59143	5.44500	105.57593				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.83500	110.76495	5.83500	110.74764		152,341,347,000.00		26,108,200	126,108,200	
Total DV23 SPOT								152,341,347,000.00		26,108,200	126,108,200	
Total For DV23								152,341,347,000.00		26,108,200	126,108,200	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.49644	100.00000	25.44031			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	25.49644	100.00000	25.44031			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			5.36500	114.93458	5.36500	114.91804			0.00	0		
Total DV24 SPOT									0.00	0		
Total For DV24									0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05214	9.69000	102.02590			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05214	9.69000	102.02590			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.56500	94.45639	11.56500	94.42754				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.13777	10.10000	102.11043				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.13777	10.10000	102.11043				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	100.56568				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.93481				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.13046				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.61794				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.38060				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.14032				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.62500				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.92497				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.78728				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.79812				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2: On 31/05/2024 Spot Bond					0.00000	97.84687				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2: On 31/05/2026 Spot Bond					0.00000	101.38452				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.02484				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	94.53231				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.02633				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.21536				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.27678				0.00	0	30,000,00
Total DVFB31 SPOT										0.00	0	30,000,00
Total For DVFB31										0.00	0	30,000,00
E175 On 01/08/2021 Spot Bond			4.20000	110.20353	4.20000	110.19109				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.90000	107.67875	4.90000	107.66435				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.80500	113.89219	5.80500	113.87419				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.87500	96.80981	5.87500	96.78879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.67500	84.44797	5.67500	84.43027				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	131.57012	2.25000	131.55458				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	130.19723	4.91000	130.17233				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.93300	117.07806	4.93300	117.05586				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.98000	113.12013	4.98000	113.09853				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.53500	99.64312	5.53500	99.62256				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.64500	86.58688	5.64500	86.56882				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	131.57012	2.25000	131.55458				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	132.83734				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	130.71641				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.26826				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	99.38583				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	99.91268				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	98.37748				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	91.34425				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	92.77841				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.10500	103.53542	5.10500	103.52119				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.88000	103.47964	8.88000	103.45481				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.41500	11.41500	11.41500	97.90871				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76500	11.76500	11.76500	97.00114				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.96000	8.96000	8.96000	106.36317				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.96000	8.96000	8.96000	107.60993				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.12000	12.12000	12.12000	81.65206				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.79500	10.79500	10.79500	103.60135				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.12000	12.12000	12.12000	97.83017				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.28905				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.58899				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.90230				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.14420				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.42917				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.28977				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.18259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	99.97464				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.13752				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.91697				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.78609				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.80982				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.72617				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.70553				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.93328				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.96330				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	99.93997				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.62909				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.85554				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.88088				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.26264				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.83660				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.07109				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.12732				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.07327				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.21375				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.08407				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.13808				0.00	0	
Total ERS25 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 ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.05601			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.03005			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.19210			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.29500	112.51692	5.29500	112.50094		294,561,909,000.00	55,630,200	3,615,630,200	
Total ES23 SPOT								294,561,909,000.00	55,630,200	3,615,630,200	
Total For ES23								294,561,909,000.00	55,630,200	3,615,630,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.76883	10.00000	102.74158		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			8.08000	99.72987	8.08000	99.70818		5,595,442,016,000.00	692,505,200	2,852,505,200	
Total ES26 SPOT								5,595,442,016,000.00	692,505,200	2,852,505,200	
Total For ES26								5,595,442,016,000.00	692,505,200	2,852,505,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.72181	7.85000	100.70051		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.97000	72.06607	11.89000	72.45089		1,162,216,377,000.00	97,094,100	5,070,000,000	
Total ES33 SPOT								1,162,216,377,000.00	97,094,100	5,070,000,000	
Total For ES33								1,162,216,377,000.00	97,094,100	5,070,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.04270	7.50000	101.02215		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.56000	70.28913	12.56000	70.26562		10,789,202,024,000.00	859,012,900	3,069,012,900	
Total ES42 SPOT								10,789,202,024,000.00	859,012,900	3,069,012,900	
Total For ES42								10,789,202,024,000.00	859,012,900	3,069,012,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.25187	8.50000	100.22896		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.22486		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 ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.70552				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.67320				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.66775				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.02532				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.07486				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.10549				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.15948				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.08461				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.33837				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.91307				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.43655				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.22500	5.22500	5.22500	106.90405				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.98151				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	101.47685				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.16500	103.37872	6.16500	103.36173				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.36589				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.86803				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.29826				0.00	0	170,000,00
Total FRB22 SPOT										0.00	0	170,000,00
Total For FRB22										0.00	0	170,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.47125				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.86429				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	100.93679				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	97.02326				0.00	0	
Total FRB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.66000	110.95708	8.66000	110.93138				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.77000	2.77000	2.77000	311.83905			3,315,690,000,000.00	1,197,000,000	598,500,00	
Total FRBI23 SPOT									3,315,690,000,000.00	1,197,000,000	598,500,00	
Total For FRBI23									3,315,690,000,000.00	1,197,000,000	598,500,00	
FRBI25 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	143.44021			0.00	0		
Total FRBI25 SPOT									0.00	0		
Total For FRBI25									0.00	0		
FRBI28 On 31/03/2028 Spot Bond			4.51000	182.03956	4.51000	182.00685			0.00	0	30,000,00	
Total FRBI28 SPOT									0.00	0	30,000,00	
Total For FRBI28									0.00	0	30,000,00	
FRBI29 On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	93.70214			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	202.47533			0.00	0	20,000,00	
Total FRBI33 SPOT									0.00	0	20,000,00	
Total For FRBI33									0.00	0	20,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.88500	79.02921	5.88500	79.01209			0.00	0		
Total FRBI46 SPOT									0.00	0		
Total For FRBI46									0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.93000	79.34947	5.93000	79.33232			0.00	0		
Total FRBI50 SPOT									0.00	0		
Total For FRBI50									0.00	0		
FRBZ01 On 30/11/2020 Spot Bond			3.45000	3.45000	3.45000	99.71206			0.00	0		
Total FRBZ01 SPOT									0.00	0		
Total For FRBZ01									0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			5.25000	5.25000	5.25000	81.48886			0.00	0		
Total FRBZ02 SPOT									0.00	0		
Total For FRBZ02									0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			5.34000	5.34000	5.34000	80.73908			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	135.77866				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	81.47735				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.48000	167.94251	2.48000	167.92166				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.34000	166.22013	3.34000	166.19566				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.24294				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.55753				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.75415				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	102.13230				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.80764				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.10441				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.07343				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.49825				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.07932	9.80000	100.05287				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.75086				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.75380				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.83384				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.07183				0.00	0	
Total FRC279 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 FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.73363				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.09664				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.30205				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.71394				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.70147				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.20229				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.63426				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.61747				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.15503				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.20575				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.20141				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.22585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.24828				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.79861				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.85315				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.02314				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.49817				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.52327				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.18829				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.45473				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	99.96566				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.92932				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.37752				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

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 20/06/2024 Spot Bond					0.00000	100.61987				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.71919				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.79000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.18000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.79339				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.44000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.12907				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.79385				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.07468				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.04454				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.79327				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.81247				0.00	0	
Total FRC323 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 FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.72743				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.45106				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.79343				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.44560				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.96850				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.97344				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.27548				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.02882				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.02882				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.71894				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.08193				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	104.70392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.30234				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.84071				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.50834				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.73258				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.94624				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	101.01276				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.64986				0.00	0	30,000,0€
Total FRC343 SPOT										0.00	0	30,000,0€
Total For FRC343										0.00	0	30,000,0€
FRC344 On 15/10/2022 Spot Bond					0.00000	100.29714				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.01338				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.67824				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.65017				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

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 31/07/2023 Spot Bond					0.00000	100.08494				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.12000	3.12000	3.12000	166.63478				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	166.75483				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	166.79488				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.28000	89.23030	5.28000	89.21234				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.57500	96.08466	5.57500	96.06479				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.68126				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.12493				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.87797				0.00	1,000,000,000	500,000,000
Total FRJ22 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ22										0.00	1,000,000,000	500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.23126				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.77516				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.17644				0.00	0	20,000,000
Total FRJ25 SPOT										0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRJ25										0.00	0	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.47548				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.74121				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41704				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	112.66570				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.49500	5.49500	5.49500	97.06826				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.53660				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.14828				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.63500	95.34036	5.63500	95.32049				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.56500	196.21120	5.56500	196.17052				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.77500	93.63094	5.77500	93.61109				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	195.59193				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.17000	138.24734	4.17000	138.22393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.24920	3.70500	123.22985				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.62500	95.46392	5.62500	95.44406				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.71500	193.33939	5.71500	193.29853				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.76500	192.39365	5.76500	192.35278				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.70000	175.64540	3.70000	140.83226				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.79500	191.82899	5.79500	191.78808				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.77500	93.63094	5.77500	93.61109				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.46000	171.08412	5.46000	171.04900				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.52500	85.08984	6.52500	85.07012				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.35000	172.31329	5.35000	172.27844				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.41000	171.64158	5.41000	171.60660				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13: On 07/12/2033 Spot Bond			6.30500	182.53662	6.30500	182.49523				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.45500	85.84505	6.45500	85.82530				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.77500	5.77500	5.77500	93.61109				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.75500	93.87283	5.75500	93.85298				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.22000	173.77899	5.22000	173.74444				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.07500	186.65644	6.07500	186.61523				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.35000	172.31329	5.35000	172.27844				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.35000	172.31329	5.35000	172.27844				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.64000	169.09431	5.64000	169.05879				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.47000	136.61239	4.47000	136.58816				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			2.18000	168.54932	2.18000	168.52974				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.70000	168.43694	5.70000	168.40129				0.00	0	
Total FRS149 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 FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.74000	168.00030	5.74000	167.96458				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.44000	136.77488	4.44000	136.75073				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.21500	173.83565	5.21500	173.80112				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.75000	5.75000	5.75000	167.85561				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	13.03061				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	14.23933				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	15.85619				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	17.79082				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.13818				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.64501				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.71617				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.26155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.28988				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	14.92409				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.68722				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.58532				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	120.43764				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	134.26280				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	139.21484				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	146.11864				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 23/01/2024 Spot Bond					0.00000	114.61328				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	23.08699				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	99.98759				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	99.98558				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.25456				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.03390				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	103.22827				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.30784				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 16/11/2020 Spot Bond					0.00000	105.26239				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20(On 16/11/2020 Spot Bond					0.00000	121.55113				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.09403				0.00	0	
Total FRS209 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 FRS209									0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	125.91229			0.00	0	
Total FRS211 SPOT									0.00	0	
Total For FRS211									0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	113.10856			0.00	0	
Total FRS213 SPOT									0.00	0	
Total For FRS213									0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	101.21679			0.00	0	
Total FRS214 SPOT									0.00	0	
Total For FRS214									0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS217 SPOT									0.00	0	
Total For FRS217									0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRS218 SPOT									0.00	0	
Total For FRS218									0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	98.02446			0.00	0	
Total FRS219 SPOT									0.00	0	
Total For FRS219									0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.55395			0.00	0	
Total FRS220 SPOT									0.00	0	
Total For FRS220									0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	97.39374			0.00	0	
Total FRS221 SPOT									0.00	0	
Total For FRS221									0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.79729			0.00	0	
Total FRS222 SPOT									0.00	0	
Total For FRS222									0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	98.45500			0.00	0	
Total FRS223 SPOT									0.00	0	
Total For FRS223									0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	97.36047			0.00	0	
Total FRS224 SPOT									0.00	0	
Total For FRS224									0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.64986			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	97.44742				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.12638				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	97.12870				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.28399				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	89.45422				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	90.56820				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	89.98666				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	101.92740				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	101.02781				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS240 SPOT									250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS240									250,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.31642			0.00	0		
Total FRS36 SPOT									0.00	0		
Total For FRS36									0.00	0		
FRS37 On 07/12/2023 Spot Bond			2.57000	313.62882	2.57000	313.58898			0.00	0		
Total FRS37 SPOT									0.00	0		
Total For FRS37									0.00	0		
FRS43 On 07/12/2023 Spot Bond			2.57000	2.57000	2.57000	313.58898			0.00	0		
Total FRS43 SPOT									0.00	0		
Total For FRS43									0.00	0		
FRS46 On 31/01/2022 Spot Bond			1.42000	170.10059	1.42000	170.08432			0.00	0		
Total FRS46 SPOT									0.00	0		
Total For FRS46									0.00	0		
FRS51 On 31/01/2022 Spot Bond			1.67000	169.58807	1.67000	169.57070			0.00	0		
Total FRS51 SPOT									0.00	0		
Total For FRS51									0.00	0		
FRS62 On 04/11/2026 Spot Bond					0.00000	100.00000			0.00	0		
Total FRS62 SPOT									0.00	0		
Total For FRS62									0.00	0		
FRS64 On 26/01/2042 Spot Bond			5.47500	88.28798	5.47500	88.26996			0.00	0		
Total FRS64 SPOT									0.00	0		
Total For FRS64									0.00	0		
FRS81 On 30/10/2042 Spot Bond			5.08500	62.77073	5.08500	93.19380			0.00	0		
Total FRS81 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 FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	141.45090			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	139.88233			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	304.45066			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.41500	4.41500	4.41500	108.66129		2,207,500,000,000.00	500,000,000	500,000,000	500,000,000
Total FRX23 SPOT								2,207,500,000,000.00	500,000,000	500,000,000	500,000,000
Total For FRX23								2,207,500,000,000.00	500,000,000	500,000,000	500,000,000
FRX24 On 10/12/2024 Spot Bond			5.77000	122.27220	5.77000	122.25320			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.26000	116.76493	6.26000	116.74538			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.89000	113.38771	6.89000	113.36661			0.00	0	380,000,000
Total FRX26 SPOT									0.00	0	380,000,000
Total For FRX26									0.00	0	380,000,000
FRX27 On 07/03/2027 Spot Bond			7.05000	117.46890	7.05000	117.44642			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.47000	118.12244	7.47000	118.09891			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.67500	109.28032	8.67500	109.25510			0.00	0	10,000,000
Total FRX30 SPOT									0.00	0	10,000,000
Total For FRX30									0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			9.10500	104.53971	9.10500	104.51441			0.00	0	80,000,000
Total FRX31 SPOT									0.00	0	80,000,000
Total For FRX31									0.00	0	80,000,000
FRX32 On 31/03/2032 Spot Bond			9.65000	106.95785	9.65000	106.93016		17,370,000,000,000.00	1,800,000,000	960,000,000	

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 FRX32 SPOT									17,370,000,000,000.00	1,800,000,000	960,000,000
Total For FRX32									17,370,000,000,000.00	1,800,000,000	960,000,000
FRX45 On 14/04/2045 Spot Bond			11.62500	71.25926	11.62500	71.23714			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.44497			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.51173			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.00843			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.89828			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.95647			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.99178			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.00217			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.45133			0.00	0	
Total GBL03 SPOT									0.00	0	
Total For GBL03									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.26131			0.00	0	
Total GBL04 SPOT									0.00	0	
Total For GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.37876			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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GH5A1 On 25/11/2022 Spot Bond					0.00000	100.91646				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.75933				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.96094				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.02282				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.44769				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.74000	102.81927	4.74000	102.80022				0.00	0	20,000,00
Total GRL35 SPOT										0.00	0	20,000,00
Total For GRL35										0.00	0	20,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.76733				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.94178				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.29724				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.39270				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.39500	113.32397	5.39500	113.30740				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.71246				0.00	0	
Total GRT19 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 GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.36434				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.61000	104.26577	8.61000	104.24162				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.25176				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.43804				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.40982				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.13622				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.70135				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.80828				0.00	2,250,000,000	2,250,000,000
Total GRT27 SPOT										0.00	2,250,000,000	2,250,000,000
Total For GRT27										0.00	2,250,000,000	2,250,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.67612				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.70608				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.03882				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.90881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.04844				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.20478				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.56262				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.40400				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.47418				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02675				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.44013				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.19207				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.05831				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.53477				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.55661				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	100.59991				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.56741				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.01084				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.48082				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.77256				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.18254				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.22278				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.89601				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.62242				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.49227				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.68661				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.16090				0.00	0	
Total HILB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.00755				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.84757				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.80520				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.50938				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.47598				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.46650				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17000	308.41946	3.17000	308.37528				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.53000	3.53000	3.53000	310.16875				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.29500	109.44098	10.29500	102.31114				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.61000	70.81069	5.61000	89.12510				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.93000	84.51350	11.93000	84.48689				0.00	0	5,350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY34 SPOT										0.00	0	5,350,000,00
Total For HWAY34										0.00	0	5,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.45572	100.00000	11.43051				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.98000	83.71943	11.98000	83.69297				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.45499	100.00000	11.42978				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.46296				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	100.27711				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	100.91812				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.02000	144.72721	3.02000	144.70714			11,132,928,000,000.00	3,686,400,000	257,103,468,50	
Total I2025 SPOT									11,132,928,000,000.00	3,686,400,000	257,103,468,50	
Total For I2025									11,132,928,000,000.00	3,686,400,000	257,103,468,50	
I2029 On 31/03/2029 Spot Bond			4.27000	100.06688	4.27000	100.04953			48,337,681,000,000.00	11,320,300,000	216,688,329,50	
Total I2029 SPOT									18,337,681,000,000.00	11,320,300,000	216,688,329,50	
Total For I2029									18,337,681,000,000.00	11,320,300,000	216,688,329,50	
I2033 On 28/02/2033 Spot Bond			4.78000	94.01262	4.78000	93.99496			55,270,662,000,000.00	11,562,900,000	228,403,852,00	
Total I2033 SPOT									55,270,662,000,000.00	11,562,900,000	228,403,852,00	
Total For I2033									55,270,662,000,000.00	11,562,900,000	228,403,852,00	
I2038 On 31/01/2038 Spot Bond			4.90000	104.96611	4.87500	105.29393			151,430,580,000,000.00	30,904,200,000	288,427,870,20	
Total I2038 SPOT									151,430,580,000,000.00	30,904,200,000	288,427,870,20	
Total For I2038									151,430,580,000,000.00	30,904,200,000	288,427,870,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Spot Bond			4.88500	92.94403	4.88500	92.92638		243,620,323,500,000.00	49,871,100,000	284,782,851,50	
Total I2046 SPOT								13,620,323,500,000.00	49,871,100,000	284,782,851,50	
Total For I2046								13,620,323,500,000.00	49,871,100,000	284,782,851,50	
I2050 On 31/12/2050 Spot Bond			4.93000	94.29058	4.93000	94.27271		38,507,737,000,000.00	7,810,900,000	265,620,353,20	
Total I2050 SPOT								18,507,737,000,000.00	7,810,900,000	265,620,353,20	
Total For I2050								18,507,737,000,000.00	7,810,900,000	265,620,353,20	
IBL101 On 24/05/2022 Spot Bond			5.21000	5.21000	5.21000	109.73839		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	102.33995		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			3.29000	307.39046	3.29000	307.34546		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	101.33264		0.00	0		
Total IBL110 SPOT								0.00	0		
Total For IBL110								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.95913		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.21884		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.00627		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	101.05142		0.00	0		
Total IBL119 SPOT								0.00	0		
Total For IBL119								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.44134		0.00	0		
Total IBL123 SPOT								0.00	0		
Total For IBL123								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	99.84610		0.00	0		
Total IBL124 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 IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.30361				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.00200				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.32838				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.88985				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.55097				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.20469				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.02918				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.96036				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.82164				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.75527				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	101.00141				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.96582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.96060				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.64708				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.63194				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.44326				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.84081				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.87962				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.13593				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.53000	1.53000	1.53000	169.85806				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	110.39500	10.00000	110.36500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.85500	115.18012	5.85500	115.16206				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.36326				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			1.82000	169.28162	1.82000	169.26360				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.08228				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.28500	115.66016	4.28500	115.64683				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.50423				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.09500	108.03140	4.09500	108.01951				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	72.81945	100.00000	72.65917				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	101.12297				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.60090				0.00	1,000,000,000	500,000,000
Total IBL95 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL95										0.00	1,000,000,000	500,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.78483				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.81000	110.21869	7.81000	110.19575				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.15175				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.31500	111.12148	10.31500	111.26625				0.00	0	
Total IDCG08 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 IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.83360				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.43000	115.59880	8.43000	115.57273				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.08917				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.81602				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.09363				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.80564				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.48291				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.93186				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.65685				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.89052				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.56561				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.60399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.83354				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.19690				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.68962				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.31000	108.42794	7.31000	108.40668				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.95000	102.16564	4.95000	102.15209				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	110.39500	10.00000	110.36500				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	100.97578				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.07202				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.35883				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.39866				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	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
INLV01 On 12/08/2024 Spot Bond					0.00000	100.15959				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.21448				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.39500	104.58919	6.39500	104.57118				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.59405				0.00	15,798,400	7,899,200
Total INLV05 SPOT										0.00	15,798,400	7,899,200
Total For INLV05										0.00	15,798,400	7,899,200
INLV06 On 22/01/2026 Spot Bond					0.00000	100.28885				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	110.39500	10.00000	110.36500				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	100.86708				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.69091				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.69294				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.58614				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.59784				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.60954				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.15718				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.72632				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98627				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.27933				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.21317				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.23624				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.54568				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.76284				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.48498				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.71940				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	100.72252	2.75000	100.71505				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.11000	164.02237	6.11000	163.98586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.05611				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.39500	104.44172	6.39500	104.42373				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.96770				0.00	0	180,000,00
Total IV035 SPOT										0.00	0	180,000,00
Total For IV035										0.00	0	180,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.92322				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.87498				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.92000	3.92000	3.92000	165.04581				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.67583				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.21500	105.26941	7.21500	105.24880				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.11059				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.23000	7.23000	7.23000	110.88301				0.00	0	10,000,00
Total IV043 SPOT										0.00	0	10,000,00
Total For IV043										0.00	0	10,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	100.04062				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.42000	168.06363	2.42000	168.04303				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.03797				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.47180				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.01000	165.08674	6.01000	165.05044				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				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	100.49513				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.39500	101.90835	10.39500	101.88028				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.71000	109.75540	5.71000	109.73853				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.56009				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.57476				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.56498				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.75810				0.00	0	
Total IVC109 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 IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.36000	106.81728	5.36000	106.80193				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.78879				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.36471				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.39138				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.70347				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.03769				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.11121				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.88935				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.78136				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.83352				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.58990				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.37803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.31752				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.97287				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	99.98784				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	100.16967				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.48001				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.70608				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.74015				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.51834				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.98001				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC172 On 18/11/2020 Spot Bond					0.00000	101.00130				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.25674				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.08878				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.84951				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.47689				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.40241				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.22936				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.54719				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.91155				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.88988				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.74983				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.60915				0.00	0	
Total IVC184 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 IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.24695				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.28500	100.79138	7.28500	102.96006				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.93757				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	99.86484				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.79221				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	99.71969				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	99.64728				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	99.60594				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	99.56464				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	99.28677				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.21498				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.14329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.07171				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.00023				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.79947				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.33365				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.69500	103.55037	6.69500	103.53164				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.99252				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.49017				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.21763				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.86960				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.65407				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.24331				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.13095				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.40000	126.72772	8.40000	126.69892				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.18149				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.06177				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.17500	110.17721	6.17500	110.15891				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.04722				0.00	4,540,000	2,270,000
Total LBK23 SPOT										0.00	4,540,000	2,270,000
Total For LBK23										0.00	4,540,000	2,270,000
LBK24 On 10/10/2024 Spot Bond			8.19500	107.63999	8.19500	107.61623				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.45424				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.39499				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.36500	91.06489	12.36500	96.29879				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.24500	105.05224	9.24500	105.02631				0.00	0	
Total LBK29 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 LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.31574				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.77682				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.92866				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.38704				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.26993				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.85999				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.46327				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.06918				0.00	0	130,000,00
Total LGL05 SPOT										0.00	0	130,000,00
Total For LGL05										0.00	0	130,000,00
LGL06 On 04/10/2022 Spot Bond			5.74500	108.84578	5.74500	108.82884				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	101.97737				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.24561				0.00	1,000,000,000	500,000,00
Total LGL08 SPOT										0.00	1,000,000,000	500,000,00
Total For LGL08										0.00	1,000,000,000	500,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.63637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.63108				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.92011				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.77331				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.80897				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.77521				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.06590				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.09833				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.43192				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.47076				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.02293				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.06447				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.09563				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.77266				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.93452				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.25467				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.00305				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.57212				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	100.72445				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.88221				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.99234				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.94061				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.27450				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.10932				0.00	0	
Total MBP042 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 MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.09846				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.44972				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.59468				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.54933				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.88663				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.44973				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.45981				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.29254				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75978				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.52000	103.34322	4.52000	103.33063				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.35500	7.35500	7.35500	118.19139				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.25500	111.84264	5.25500	111.82688				0.00	0	1,050,000.00

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 MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.46855				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.79892				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.07363				0.00	0	280,000,00
Total MML01 SPOT										0.00	0	280,000,00
Total For MML01										0.00	0	280,000,00
MML02 On 10/12/2026 Spot Bond			7.96000	110.06864	7.96000	110.04517				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.20617				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.01855				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.97030				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.62730				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.40441				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.64092				0.00	0	120,000,00
Total MTN13 SPOT										0.00	0	120,000,00
Total For MTN13										0.00	0	120,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	99.92152				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	99.91824				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.09658				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.37962				0.00	0	1,500,000,00
Total MTN17 SPOT										0.00	0	1,500,000,00
Total For MTN17										0.00	0	1,500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.34498				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.82569				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.62292				0.00	0	200,000,00
Total MTN20 SPOT										0.00	0	200,000,00
Total For MTN20										0.00	0	200,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.18106				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.09429				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.91000	105.91959	7.91000	103.70108				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.10238				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.89898				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTNC23										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	101.07837				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	101.05874				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	101.05874				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.96489				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.46685				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.61860				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.66171				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.86494				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.46182				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.56957				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.74552				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.89492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.03216				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.31500	109.42995	5.31500	109.41436				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.79500	113.26696	5.79500	113.24938				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.84000	110.10577	8.84000	110.07990				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.64755				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.22206				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.06417				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.20296				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.11206				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.91000	104.13781	4.91000	104.12384				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.09500	102.76774	5.09500	102.75366				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.20490	9.38000	101.17976				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.36000	114.56292	5.36000	114.54619				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.21500	106.52139	4.21500	106.50926				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.66000	107.06353	4.66000	107.05013				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.96000	115.11144	5.96000	115.09306				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.73000	114.89214	6.73000	114.87125				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.19000	110.75911	5.19000	110.74360				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.72000	121.11887	6.72000	121.09700				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.71361				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.76000	117.85918	7.76000	117.83480				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.17500	114.00126	5.17500	113.98543				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.44500	122.92591	6.44500	122.90471				0.00	0	
Total NBK23A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			7.48500	123.65642	7.48500	123.63173				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.17908				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			4.75500	4.75500	4.75500	114.91882				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.11791				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	22.19639	100.00000	27.41739				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.34385				0.00	0	100,000,00
Total NBK26B SPOT										0.00	0	100,000,00
Total For NBK26B										0.00	0	100,000,00
NBK27, On 10/05/2026 Spot Bond			7.67000	115.26185	7.67000	120.80644				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			4.69000	116.10913	4.69000	116.09451				0.00	0	40,000,00
Total NBK28A SPOT										0.00	0	40,000,00
Total For NBK28A										0.00	0	40,000,00
NBK28I On 19/11/2020 Spot Bond					0.00000	101.08595				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29, On 31/07/2026 Spot Bond			6.83000	119.92554	6.83000	119.90366				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			5.32000	114.75918	5.32000	114.74280				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.52676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.44500	110.77436	5.44500	110.75819				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.50282				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK341 On 10/05/2021 Spot Bond					0.00000	101.48873				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	103.64394				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	102.96726				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.39065				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.63500	9.63500	9.63500	69.33734				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.47799				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.58360				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	103.86974				0.00	0	10,000,00
Total NBK43B SPOT										0.00	0	10,000,00
Total For NBK43B										0.00	0	10,000,00
NBK441 On 15/02/2021 Spot Bond					0.00000	101.17585				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	102.23084				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.22524				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.75503				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.06338				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.49583				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.24812				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.53058				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.93670				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.73300				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.05539				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.54226				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.02489				0.00	0	
Total NBKB56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.21398				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.37583				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.34071				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.20896				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.86640				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.64986				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.80500	106.64637	8.80500	106.62100				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.64387				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.84000	106.03490	8.84000	106.00956				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.64986				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.65933				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.67130				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.15937				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.44718				0.00	2,025,400	1,012,700
Total NEDT1B SPOT										0.00	2,025,400	1,012,700
Total For NEDT1B										0.00	2,025,400	1,012,700
NET53 On 17/04/2021 Spot Bond					0.00000	100.21335				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.73721				0.00	0	500,000,000
Total NGL01 SPOT										0.00	0	500,000,000
Total For NGL01										0.00	0	500,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.20215				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.16233				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.60336				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.76483				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.97209				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.02127				0.00	0	
Total NGL06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.34211				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.65256				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.69744				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1f On 20/10/2023 Spot Bond					0.00000	102.89116				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	101.88604				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	102.20675				0.00	0	790,000,00
Total NGT104 SPOT										0.00	0	790,000,00
Total For NGT104										0.00	0	790,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	99.10880				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10f On 05/08/2025 Spot Bond					0.00000	99.97760				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.75181	13.50000	99.71641				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.01811				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.37042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.17338				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.42272				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.99713				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.26116				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.93454				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.85642				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.12297				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.40320				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.45118				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.76500	5.76500	5.76500	192.35278				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	179.51722				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	140.41225				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	102.34904				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			5.62500	5.62500	5.62500	95.44406				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	139.82668				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	137.67617				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	179.04744				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.51000	182.03956	4.51000	182.00685				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.74000	94.05475	5.74000	94.03489				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.51203				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	103.62554				0.00	0	
Total NN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.60873				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.16632				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.56093				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.73054				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.90313				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.06065				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.73982				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.46377				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	96.18418				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.13999				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.07836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.44209				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	104.55845				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.84648				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	104.40238				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	104.34401				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.73615				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	99.36169				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.26957				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.53207				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.96728				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.48048				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.77791				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	111.96000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.77422				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.82000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.83000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	98.40000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	97.32000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	93.58503				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.80151				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.78751				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	80.45842				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.71950				0.00	0	
Total NNF020 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 NNF020										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	80.45842				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	120.11319				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.82606				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.73249				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.09178				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.04696				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.04900				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.98002				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.79144				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.34371				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.12771				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.07844				0.00	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 NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.87983				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.58274				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.90927				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			5.84500	112.01520	5.84500	111.99738				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.42000	195.24633	3.42000	195.21706				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.01000	123.57140	9.01000	123.54165			116,718,243,000.00	12,954,300	12,954,300	
Total NRA028 SPOT									116,718,243,000.00	12,954,300	12,954,300	
Total For NRA028									116,718,243,000.00	12,954,300	12,954,300	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.51125	100.00000	17.47250			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.10065				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.20311				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.15916				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.64350				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
NTC25 On 07/09/2021 Spot Bond					0.00000	100.79995				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.09389				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.66524				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.67492				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.59985				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.79012				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.69630				0.00	0	22,300,000.00
Total NTC32 SPOT										0.00	0	22,300,000.00
Total For NTC32										0.00	0	22,300,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.63460				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.04500	108.22734	5.04500	108.21244				0.00	0	1,500,000.00
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			7.02000	115.99568	7.02000	115.97357				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			5.24500	111.43133	5.24500	111.41539				0.00	0	1,000,000.00
Total OML09 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.34500	117.72366	7.34500	117.70020				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.27467				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75118				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.77366				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.99235				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.37004				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.93335				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.95521				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.09560				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.24094				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.26170				0.00	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
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.28246				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.09500	120.59456	7.06000	120.76087			073,985,879,555,500.00	1,560,815,486,900	3,931,095,351,700	
Total R186 SPOT									3,985,879,555,500.00	560,815,486,900	3,931,095,351,700	
Total For R186									3,985,879,555,500.00	560,815,486,900	3,931,095,351,700	
R197 On 07/12/2023 Spot Bond			2.22000	316.71795	2.22000	316.68070			4,336,104,000,000.00	1,953,200,000	55,526,800,000	
Total R197 SPOT									4,336,104,000,000.00	1,953,200,000	55,526,800,000	
Total For R197									4,336,104,000,000.00	1,953,200,000	55,526,800,000	
R202 On 07/12/2033 Spot Bond			4.77000	212.33920	4.76500	212.40619			82,549,907,154,000.00	17,306,060,200	210,318,299,200	
Total R202 SPOT									12,549,907,154,000.00	17,306,060,200	210,318,299,200	
Total For R202									12,549,907,154,000.00	17,306,060,200	210,318,299,200	
R2023 On 28/02/2023 Spot Bond			4.23000	109.09751	4.19500	109.16527			982,019,981,520,000.00	232,156,024,000	729,311,782,500	
Total R2023 SPOT									12,019,981,520,000.00	232,156,024,000	729,311,782,500	
Total For R2023									12,019,981,520,000.00	232,156,024,000	729,311,782,500	
R2030 On 31/01/2030 Spot Bond			9.29500	94.17349	9.29500	94.15024			148,359,161,085,000.00	876,638,963,000	395,537,199,200	
Total R2030 SPOT									18,359,161,085,000.00	876,638,963,000	395,537,199,200	
Total For R2030									18,359,161,085,000.00	876,638,963,000	395,537,199,200	
R2032 On 31/03/2032 Spot Bond			10.37000	86.81187	10.37000	86.78776			104,524,106,407,000.00	202,943,501,100	102,091,896,400	
Total R2032 SPOT									14,524,106,407,000.00	202,943,501,100	102,091,896,400	
Total For R2032									14,524,106,407,000.00	202,943,501,100	102,091,896,400	
R2035 On 28/02/2035 Spot Bond			11.18500	85.28498	11.18500	85.25934			258,219,140,333,000.00	559,518,921,800	156,439,864,200	
Total R2035 SPOT									18,219,140,333,000.00	559,518,921,800	156,439,864,200	
Total For R2035									18,219,140,333,000.00	559,518,921,800	156,439,864,200	
R2037 On 31/01/2037 Spot Bond			11.43500	80.76364	11.43500	80.73925			937,356,641,664,000.00	256,874,214,400	448,633,560,200	
Total R2037 SPOT									17,356,641,664,000.00	256,874,214,400	448,633,560,200	
Total For R2037									17,356,641,664,000.00	256,874,214,400	448,633,560,200	
R2040 On 31/01/2040 Spot Bond			11.61000	82.42440	11.61000	82.39913			619,204,196,698,000.00	1,000,792,781,800	290,806,664,900	
Total R2040 SPOT									19,204,196,698,000.00	1,000,792,781,800	290,806,664,900	
Total For R2040									19,204,196,698,000.00	1,000,792,781,800	290,806,664,900	
R2044 On 31/01/2044 Spot Bond			11.74500	78.57308	11.74500	78.54872			566,997,176,714,000.00	388,846,077,200	445,008,651,600	
Total R2044 SPOT									16,997,176,714,000.00	388,846,077,200	445,008,651,600	
Total For R2044									16,997,176,714,000.00	388,846,077,200	445,008,651,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048 On 28/02/2048 Spot Bond			11.70000	77.48175	11.70000	77.45742			022,081,335,920,000.00	1,625,818,917,600	1,968,033,846,700
Total R2048 SPOT									2,081,335,920,000.00	625,818,917,600	968,033,846,700
Total For R2048									2,081,335,920,000.00	625,818,917,600	968,033,846,700
R208 On 31/03/2021 Spot Bond			3.49000	101.95175	3.49000	101.94214			254,770,000,000,000.00	73,000,000,000	548,393,751,000
Total R208 SPOT									4,770,000,000,000.00	73,000,000,000	548,393,751,000
Total For R208									4,770,000,000,000.00	73,000,000,000	548,393,751,000
R209 On 31/03/2036 Spot Bond			10.97000	65.88489	10.89000	66.30006			628,008,967,117,000.00	421,878,666,100	772,275,254,500
Total R209 SPOT									28,008,967,117,000.00	421,878,666,100	772,275,254,500
Total For R209									28,008,967,117,000.00	421,878,666,100	772,275,254,500
R210 On 31/03/2028 Spot Bond			4.01000	188.12573	4.01000	188.09446			18,646,099,000,000.00	4,649,900,000	31,700,900,000
Total R210 SPOT									18,646,099,000,000.00	4,649,900,000	31,700,900,000
Total For R210									18,646,099,000,000.00	4,649,900,000	31,700,900,000
R212 On 31/01/2022 Spot Bond			1.23000	170.49157	1.17000	170.60014			889,782,000,000.00	723,400,000	55,388,937,400
Total R212 SPOT									889,782,000,000.00	723,400,000	55,388,937,400
Total For R212									889,782,000,000.00	723,400,000	55,388,937,400
R213 On 28/02/2031 Spot Bond			9.88000	82.88422	9.81500	83.22604			89,707,521,956,000.00	9,079,708,700	581,347,000,500
Total R213 SPOT									19,707,521,956,000.00	9,079,708,700	581,347,000,500
Total For R213									19,707,521,956,000.00	9,079,708,700	581,347,000,500
R214 On 28/02/2041 Spot Bond			11.43000	62.54028	11.43000	62.52107			433,371,615,721,000.00	212,893,404,700	1,089,725,430,700
Total R214 SPOT									13,371,615,721,000.00	212,893,404,700	1,089,725,430,700
Total For R214									13,371,615,721,000.00	212,893,404,700	1,089,725,430,700
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.11730			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.92050			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.38638			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.99435			0.00	0	1,000,000,000
Total RDFB12 SPOT									0.00	0	1,000,000,000
Total For RDFB12									0.00	0	1,000,000,000
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.65352			0.00	0	
Total RDFB13 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 RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	96.60090				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.09404				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	97.61078				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.56937				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.68343				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.43272				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.58030				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.60955				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.49843				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.83492				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.51597				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.13669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.97575				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.78326				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.52773				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.83947				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.17880				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.05370				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.34719				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.36326				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.51829				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.42990				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.48802				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES35 On 25/08/2021 Spot Bond					0.00000	101.20155				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.30853				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.26559				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.01543				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.19473				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.98500	102.64389	4.98500	102.63018				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.84500	114.07733	5.84500	114.05936				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68500	96.71091	11.68500	96.68090				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.46500	114.05971	5.46500	114.04301				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.87615			0.00	0	5,000,00
Total SBK25 SPOT									0.00	0	5,000,00
Total For SBK25									0.00	0	5,000,00
SBK26 On 25/04/2021 Spot Bond			5.26500	103.57032	5.26500	103.55574			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.02150			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.50321			0.00	1,500,000,000	1,000,000,00
Total SBS18 SPOT									0.00	1,500,000,000	1,000,000,00
Total For SBS18									0.00	1,500,000,000	1,000,000,00
SBS19 On 23/06/2021 Spot Bond			3.98500	107.56890	3.98500	107.55730			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.17500	117.64581	6.17500	122.64223			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	106.57510			0.00	0	140,000,00
Total SBS21 SPOT									0.00	0	140,000,00
Total For SBS21									0.00	0	140,000,00
SBS27 On 20/02/2024 Spot Bond			4.76500	118.26828	4.76500	118.25315			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.27000	112.58400	6.27000	112.56512			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.56000	120.94650	6.56000	120.92517			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.21000	118.23971	5.21000	118.22291			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.46000	115.98003	5.46000	115.96305			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.08500	113.01718	8.08500	112.99284				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.60000	109.05180	3.60000	109.04123				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	99.92343				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.07500	111.14677	4.07500	111.13459				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.92000	120.03915	5.92000	120.02012				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.71000	122.50764	6.71000	122.48568				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.50967				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.19000	116.25180	4.19000	116.23870				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.52107				0.00	0	50,000,00
Total SBS47 SPOT										0.00	0	50,000,00
Total For SBS47										0.00	0	50,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.38543				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.66500	109.41863	3.66500	109.40782				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			4.87500	4.87500	4.87500	117.05466				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.20226				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.51259				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.30580				0.00	1,340,000,000	710,000,00
Total SBS55 SPOT										0.00	1,340,000,000	710,000,00
Total For SBS55										0.00	1,340,000,000	710,000,00
SBS56 On 12/06/2022 Spot Bond			3.83500	111.43365	3.83500	111.42208				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.39295				0.00	0	50,000,00
Total SBS57 SPOT										0.00	0	50,000,00
Total For SBS57										0.00	0	50,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	105.14104				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.96759				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.71315				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.39081				0.00	0	810,000,00
Total SBS63 SPOT										0.00	0	810,000,00
Total For SBS63										0.00	0	810,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	102.82473				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.39971				0.00	0	
Total SBS65 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.33995				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.60064				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.01113				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.90335				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.62000	313.19058	2.62000	313.15036				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	197.13955				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.69532				0.00	17,097,800	8,548,90
Total SBT101 SPOT										0.00	17,097,800	8,548,90
Total For SBT101										0.00	17,097,800	8,548,90
SBT102 On 30/09/2022 Spot Bond					0.00000	105.39059				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.97440				0.00	2,688,667,200	1,668,333,60
Total SBT103 SPOT										0.00	2,688,667,200	1,668,333,60
Total For SBT103										0.00	2,688,667,200	1,668,333,60
SBT104 On 30/09/2025 Spot Bond					0.00000	100.77877				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.59518				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.43547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.29500	115.69876	6.29500	115.67917				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.30123				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.09979				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.85664				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.55613				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.55880				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.87129				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	110.39500	10.00000	110.36500				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	101.75790				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.17676				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.07234				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.12707				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.32774				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.23078				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.23505				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.24591				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.13791				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.42953				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.32794				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.37554				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22961				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.99208				0.00	0	
Total SNT02 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 SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.04500	113.54598	6.04500	113.52740				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.02594				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.05972				0.00	4,381,600	311,763,20
Total SOLB01 SPOT										0.00	4,381,600	311,763,20
Total For SOLB01										0.00	4,381,600	311,763,20
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.26731				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.77663				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.00624				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.09003				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.54535				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.70122				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.73214				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.97684				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.26410				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	1,000,000.00
Total For SPG008										0.00	0	1,000,000.00
SPG008 On 15/10/2024 Spot Bond					0.00000	100.38064				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.94445				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.86000	101.40371	4.86000	101.39047				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.86000	101.40371	4.86000	101.39047				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	136.77784				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.03500	120.91915	7.03500	120.89631				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.30500	86.17823	9.30500	86.15659				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.32607				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	101.18126				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	101.05350				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN038 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.54802				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.31450				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			5.59500	111.84214	5.59500	111.82518				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.57500	96.08466	5.57500	96.06479				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.40841				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.03119				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.95833				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05(On 08/12/2023 Spot Bond			3.25000	3.25000	3.25000	307.68825				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.12589				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.01375				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	100.36161				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	173.63116				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	140.16095				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.77500	5.77500	5.77500	93.61109				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	93.91333				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	174.08476				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00727				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.98685				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.93666				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.72711				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.70804				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.64034				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.32231				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.36400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.04766				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.79859				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.98576				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	194.72799				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	99.31196				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.02541				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	100.02537				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.82121				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.06960				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.88103				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.96000	90.42435	9.96000	90.40047				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.84381				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.78380				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.63000	106.39249	7.63000	106.37061				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.07178				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.75659	8.55000	104.73276				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.78560				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.89548				0.00	0	
Total T15OM4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.90780				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.11406				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.28529				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.89043				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.02456				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.84073				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.38414				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.44581				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.64482				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.94975				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.78845				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.38358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.48327				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.84607				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38741				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.36005				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.98693				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.23158				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.24517				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	101.10047				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.59000	110.15547	4.59000	110.14188				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.75087				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond			4.75000	108.89368	4.75000	108.87979				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.22546				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.36697				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.13941				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.83373				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.89509				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.26233				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.94182				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.18776				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.83868				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.01183				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03779				0.00	0	
Total TH15A2 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 TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.44643				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.01045				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90939				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.98157				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.00214				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.09643				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.46733				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.54647				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.19275				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.74301				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.14357				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.19502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.15509				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.57985				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.97138				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.01034				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.73200	8.49000	101.70902				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.01853				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.02059				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.05953				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.13332				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.12307				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.22143				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.56346				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.73744				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	110.39500	10.00000	110.36500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.82219				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.54548				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.33500	107.89404	5.33500	107.87835				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.49500	111.89928	6.49500	111.87952				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.96683				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.58336				0.00	0	450,000,00
Total TL27 SPOT										0.00	0	450,000,00
Total For TL27										0.00	0	450,000,00
TL28 On 24/04/2025 Spot Bond			7.51000	106.91389	7.51000	106.89224				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.50283				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.60098				0.00	0	
Total TL30 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 TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.76314				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.93248				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.15500	112.53063	6.15500	112.51210			86,170,000,000.00		14,000,000	981,800,00
Total TN23 SPOT									86,170,000,000.00		14,000,000	981,800,00
Total For TN23									86,170,000,000.00		14,000,000	981,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.58999	100.00000	18.54907				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.47000	105.97576	8.47000	105.95187			237,713,938,000.00		28,065,400	7,520,000,00
Total TN25 SPOT									237,713,938,000.00		28,065,400	7,520,000,00
Total For TN25									237,713,938,000.00		28,065,400	7,520,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	13.14534	100.00000	13.11640				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.85000	100.04472	8.85000	100.02117			184,971,195,000.00		20,900,700	6,790,900,70
Total TN27 SPOT									184,971,195,000.00		20,900,700	6,790,900,70
Total For TN27									184,971,195,000.00		20,900,700	6,790,900,70
TN27/R On 14/11/2027 Spot Bond			100.00000	9.03117	100.00000	9.01128				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.00500	97.75689	11.00500	97.72813				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	117.67058	8.00000	117.64523				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.04500	84.60141	13.04500	84.57204			23,481,000,000,000.00		1,800,000,000	4,500,000,00
Total TN40 SPOT									23,481,000,000,000.00		1,800,000,000	4,500,000,00
Total For TN40									23,481,000,000,000.00		1,800,000,000	4,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.77973	10.75000	100.75073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.39500	10.00000	110.36500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA01 On 30/11/2020 Spot Bond			5.60500	104.35188	5.60500	104.33592				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.82352				0.00	0	346,482,55
Total TRA2B1 SPOT										0.00	0	346,482,55
Total For TRA2B1										0.00	0	346,482,55
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.85822				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.16744				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	101.05932				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.41913				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	101.41913				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.12253				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond					0.00000	99.72827				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond			5.30500	111.35333	5.30500	111.33749				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2020 Spot Bond					0.00000	101.11131				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.14059				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.49492				0.00	0	1,190,000,00
Total TRA3B1 SPOT										0.00	0	1,190,000,00
Total For TRA3B1										0.00	0	1,190,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.17231				0.00	0	2,270,000,00
Total TRA3B2 SPOT										0.00	0	2,270,000,00
Total For TRA3B2										0.00	0	2,270,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.93722				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.31255				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.59500	111.20548	5.59500	111.76691				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.29601				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.31255				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.53469	8.62000	100.51138				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.06363				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.37506				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B2										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.83774				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.73651				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.53542				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.26483				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.35487				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.65793				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.38169				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.48370				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.32056				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.03005				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.92921				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.15162				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.52249				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.52249				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.74258				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.61051				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.56323				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.27725				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.19458				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.12174				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.07082				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG21 On 02/03/2021 Spot Bond			6.00500	103.36042	6.00500	103.34374				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.21000	110.46058	9.21000	110.43311				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.98673				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.16214				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.15887				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.00513				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.04674				0.00	400,000,000	200,000,000
Total VKE14 SPOT										0.00	400,000,000	200,000,000
Total For VKE14										0.00	400,000,000	200,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	99.84578				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.83925				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.07255				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.83080				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.01612				0.00	0	
Total WHL03 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	Open Interest
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.11500	106.62148	4.11500	106.60968				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	70.50133	100.00000	70.34615				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.08e+017	916,204,925,300	357,702,357,05
Total for SPOT :										1.08e+017	916,204,925,300	357,702,357,05
Total Futures										1.08e+017	916,205,484,940	357,703,800,52
Total Options										3 888 260.00	4,000	225,15
Grand Total:										1.08e+017	916,205,488,940	357,704,025,66