



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			11.90851	72.49505	11.88150	72.63325			0.00	0	
ES33 On 04/02/2021 Bond Future			12.19416	73.20286	12.16588	73.34271			0.00	0	35
ES33 On 06/05/2021 Bond Future			12.47588	70.20611	12.44629	70.34773			0.00	0	
ES33 On 05/08/2021 Bond Future			12.77399	70.96539	12.74302	71.10867			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.57800	70.30846	12.54086	70.51171			0.00	0	
ES42 On 04/02/2021 Bond Future			12.85622	70.99492	12.81725	71.20042			0.00	0	4,78
ES42 On 06/05/2021 Bond Future			13.14210	67.49108	13.10113	67.69905			0.00	0	
ES42 On 05/08/2021 Bond Future			13.43680	68.22133	13.39376	68.43170			0.00	0	
Total ES42 Future									0.00	0	4,78
Total For ES42									0.00	0	4,78
I2025 On 05/11/2020 Bond Future			144.79774	144.79774	144.79278	144.79278			79,349,161.52	548	2,48
I2025 On 04/02/2021 Bond Future			144.74001	144.74001	144.73563	144.73563			81,054,405.60	560	3,38
I2025 On 06/05/2021 Bond Future			146.31260	146.31260	146.30878	146.30878			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			146.39968	146.39968	146.39594	146.39594			0.00	0	
Total I2025 Future												160,403,567.12	1,108	5,86
Total For I2025												160,403,567.12	1,108	5,86
I2029	On	05/11/2020	Bond Future			100.11215	100.11215	100.25689	100.25689			0.00	0	1,10
I2029	On	04/02/2021	Bond Future			101.11455	101.11455	101.26116	101.26116			0.00	0	4,9
I2029	On	06/05/2021	Bond Future			101.07436	101.07436	101.22302	101.22302			0.00	0	
I2029	On	05/08/2021	Bond Future			102.19121	102.19121	102.34155	102.34155			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			94.05384	94.05384	94.13480	94.13480			18,810,768.00	200	1,7
I2033	On	04/02/2021	Bond Future			94.99549	94.99549	95.07770	95.07770			18,999,098.00	200	7,6
I2033	On	06/05/2021	Bond Future			94.81269	94.81269	94.89612	94.89612			0.00	0	
I2033	On	05/08/2021	Bond Future			95.86034	95.86034	95.94477	95.94477			0.00	0	
Total I2033 Future												37,809,866.00	400	9,36
Total For I2033												37,809,866.00	400	9,36
I2038	On	05/11/2020	Bond Future			105.35980	105.35980	105.35103	105.35103			105,359,800.00	1,000	5,2
I2038	On	04/02/2021	Bond Future			104.71882	104.71882	104.71041	104.71041			104,718,820.00	1,000	9,4
I2038	On	06/05/2021	Bond Future			105.85685	105.85685	105.84866	105.84866			0.00	0	
I2038	On	05/08/2021	Bond Future			105.30578	105.30578	105.29767	105.29767			0.00	0	
Total I2038 Future												210,078,620.00	2,000	14,74
Total For I2038												210,078,620.00	2,000	14,74
I2046	On	05/11/2020	Bond Future			92.98460	92.98460	92.97656	92.97656			0.00	0	4,0
I2046	On	04/02/2021	Bond Future			93.91559	93.91559	93.90790	93.90790			0.00	0	12,4
I2046	On	06/05/2021	Bond Future			93.14680	93.14680	93.13947	93.13947			0.00	0	
I2046	On	05/08/2021	Bond Future			94.17625	94.17625	94.16896	94.16896			0.00	0	
Total I2046 Future												0.00	0	16,42
Total For I2046												0.00	0	16,42
I2050	On	05/11/2020	Bond Future			94.33177	94.33177	94.40819	94.40819			0.00	0	5,0
I2050	On	04/02/2021	Bond Future			93.38731	93.38731	93.46494	93.46494			0.00	0	11,4
I2050	On	06/05/2021	Bond Future			94.40219	94.40219	94.48093	94.48093			0.00	0	
I2050	On	05/08/2021	Bond Future			93.51860	93.51860	93.59845	93.59845			0.00	0	
Total I2050 Future												0.00	0	16,48
Total For I2050												0.00	0	16,48
R186	On	05/11/2020	Bond Future			7.07182	120.83449	7.14410	120.44522		6.48	747,965,493.10	6,190	42,56
R186	On	04/02/2021	Bond Future			7.24770	116.73617	7.32407	116.34363		7.92	765,439,066.69	6,557	45,86
R186	On	06/05/2021	Bond Future			7.42118	117.97664	7.50204	117.58045		7.14	0.00	0	
R186	On	05/08/2021	Bond Future			7.61042	113.97111	7.69633	113.57078		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												1,513,404,559.79	12,747	88,36
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			6,209.00000	6.20900	6,598,270	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			10,702.00000	10.70200	11,091,270	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,923.57000	1.92357	2,286,650	6.62	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,749.60000	7.74960	8,138,870	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			7,798.84000	7.79884	8,188,110	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.00000	0.00000	0,000	7.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,665.91000	3.66591	4,054,590	6.90	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			7,700.33000	7.70033	8,089,600	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			3,527.71000	3.52771	3,138,280	6.15	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			0.31000	0.00031	0,150	6.15	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			30.53000	0.03053	4,340	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			0.06000	0.00006	0,000	7.03	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,487.37000	4.48737	4,876,580	7.03	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			954.45000	0.95445	618,610	6.37	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			176.76000	0.17676	230,190	6.37	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			0.60000	0.00060	0,010	6.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			537.02000	0.53702	482,910	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,693.91000	4.69391	5,030,710	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			554.39000	0.55439	498,650	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,103.26000	4.10326	4,426,610	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			701.38000	0.70138	632,190	8.37	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,734.11000	4.73411	5,071,730	8.50	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			545.64000	0.54564	490,720	8.50	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,774.42000	4.77442	5,112,850	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			12.90000	0.01290	13,710	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,665.47000	14.66547	15,062,460	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			12.61000	0.01261	13,410	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,706.21000	14.70621	15,103,190	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			12.32000	0.01232	13,110	7.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,624.71000	14.62471	15,021,710	7.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			949.35000	0.94935	1,023,450	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,175.30000	5.17530	5,651,620	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			937.81000	0.93781	1,013,800	7.01	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,109.84000	5.10984	5,582,050	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			960.99000	0.96099	1,032,870	7.00	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,142.54000	5.14254	5,616,970	7.00	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												1,513,404,559.79	12,747	106,10
R197	On	05/11/2020	Bond Future			316.87899	316.87899	316.87474	316.87474			0.00	0	1,94
R197	On	04/02/2021	Bond Future			312.20504	312.20504	312.20210	312.20210			0.00	0	2,40
R197	On	06/05/2021	Bond Future			315.59701	315.59701	315.59537	315.59537			0.00	0	
R197	On	05/08/2021	Bond Future			311.08525	311.08525	311.08397	311.08397			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			212.53916	212.53916	213.26952	213.26952			85,015,664.00	400	3,41
R202	On	04/02/2021	Bond Future			210.49947	210.49947	211.23804	211.23804			84,199,788.00	400	7,82
R202	On	06/05/2021	Bond Future			212.78619	212.78619	213.53394	213.53394			0.00	0	
R202	On	05/08/2021	Bond Future			210.88880	210.88880	211.64490	211.64490			0.00	0	
Total R202 Future												169,215,452.00	800	11,25
Total For R202												169,215,452.00	800	11,25
R2023	On	05/11/2020	Bond Future			4.19877	109.23181	4.27003	109.06940		1.78	581,113,229.20	5,320	22,07
R2023	On	04/02/2021	Bond Future			4.23837	110.29831	4.31895	110.13478		1.71	603,331,755.70	5,470	14,82
R2023	On	06/05/2021	Bond Future			4.22842	107.56307	4.32060	107.39826		1.70	0.00	0	
R2023	On	05/08/2021	Bond Future			4.20778	108.72602	4.31577	108.55955		1.47	0.00	0	
Total R2023 Future												1,184,444,984.90	10,790	36,83
R2023	On	05/11/2020	Bond Future	7.46	Call			6,962.66000	6.96266	7,125,070	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			6,983.58000	6.98358	7,145,990	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			6,941.75000	6.94175	7,104,160	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			0.26000	0.00026	0,070	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,998.35000	3.99835	4,161,710	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.24000	0.00024	0,070	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,959.77000	3.95977	4,123,110	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.27000	0.00027	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,979.07000	3.97907	4,142,410	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,600.79000	5.60079	5,765,560	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.06000	0.00006	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,617.42000	5.61742	5,782,190	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.06000	0.00006	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,584.16000	5.58416	5,748,930	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 Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			0.06000	0.00006	0,020	1.99	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			152.84000	0.15284	119,510	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,651.49000	1.65149	1,784,590	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			150.64000	0.15064	117,270	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,664.43000	1.66443	1,797,500	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			148.48000	0.14848	115,080	1.67	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,638.58000	1.63858	1,771,720	1.67	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,184,444,984.90	10,790	36,83
R2030	On	05/11/2020	Bond Future			9.30921	94.20762	9.28649	94.33908		11.33	280,738,707.60	2,980	75,10
R2030	On	04/02/2021	Bond Future			9.52607	91.12356	9.50227	91.25667		13.92	387,275,130.00	4,250	99,86
R2030	On	06/05/2021	Bond Future			9.74405	92.09255	9.71911	92.22744		12.74	0.00	0	
R2030	On	05/08/2021	Bond Future			9.98119	89.08311	9.95503	89.21962		11.50	0.00	0	
Total R2030 Future												668,013,837.60	7,230	174,96
R2030	On	05/11/2020	Bond Future	8.53	Put			4,520.97000	4.52097	4,651,570	10.64	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			0.93000	0.00093	0,070	10.64	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			1,654.49000	1.65449	1,708,210	11.14	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			153.32000	0.15332	75,580	11.14	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			6,005.88000	6.00588	5,874,290	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			0.14000	0.00014	0,010	12.72	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	8.34	Put			5,700.27000	5.70027	5,831,670	10.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			0.06000	0.00006	0,000	10.58	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			1,606.25000	1.60625	1,656,250	11.15	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			164.20000	0.16420	82,740	11.15	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			4,344.56000	4.34456	4,210,610	12.43	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			3.38000	0.00338	0,890	12.43	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,308.38000	3.30838	3,431,110	10.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			10.81000	0.01081	2,080	10.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			826.17000	0.82617	806,550	11.31	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			498.25000	0.49825	347,170	11.31	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,533.87000	6.53387	6,402,370	12.72	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			0.04000	0.00004	0,000	12.72	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			7,217.69000	7.21769	7,349,150	10.57	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			0.00000	0.00000	0,000	10.57	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			2,609.74000	2.60974	2,715,990	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			36.05000	0.03605	10,840	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,960.69000	1.96069	1,792,900	11.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			111.67000	0.11167	75,340	11.74	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			5,575.19000	5.57519	5,706,570	10.59	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	8.36	Call			0.08000	0.00008	0,000	10.59		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	8.86	Put			2,553.20000	2.55320	2,657,430	10.95		0.00	0	
R2030 On 05/11/2020 Bond Future	8.86	Call			39.51000	0.03951	12,280	10.95		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	9.86	Call			3,263.22000	3.26322	3,121,180	12.12		0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			18.40000	0.01840	7,820	12.12		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	9.49	Call			1,400.52000	1.40052	1,220,810	11.57		0.00	0	
R2030 On 05/11/2020 Bond Future	9.49	Put			231.66000	0.23166	183,410	11.57		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.65	Call			2,160.07000	2.16007	1,997,190	11.80		0.00	0	
R2030 On 05/11/2020 Bond Future	9.65	Put			85.81000	0.08581	54,390	11.80		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.99	Call			3,965.76000	3.96576	3,829,990	12.32		0.00	0	
R2030 On 05/11/2020 Bond Future	9.99	Put			6.28000	0.00628	1,970	12.32		0.00	0	2,50
R2030 On 05/11/2020 Bond Future	9.38	Call			958.64000	0.95864	778,900	11.46		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			419.15000	0.41915	370,870	11.46		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Call			2,210.67000	2.21067	2,049,030	11.82		0.00	0	
R2030 On 05/11/2020 Bond Future	9.66	Put			80.21000	0.08021	50,030	11.82		0.00	0	5,50
R2030 On 05/11/2020 Bond Future	9.60	Call			1,911.66000	1.91166	1,742,670	11.73		0.00	0	
R2030 On 05/11/2020 Bond Future	9.60	Put			119.07000	0.11907	81,540	11.73		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.39	Call			995.45000	0.99545	815,050	11.47		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			398.51000	0.39851	349,570	11.47		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			1,032.98000	1.03298	852,060	11.48		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			378.64000	0.37864	329,180	11.48		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			3,656.20000	3.65620	3,726,240	13.69		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,725.68000	1.72568	1,663,770	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			3,725.82000	3.72582	3,797,020	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,147.79000	1.14779	1,100,130	13.45		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			5,023.45000	5.02345	4,917,030	14.69		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,224.15000	1.22415	1,250,840	14.69		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,748.31000	1.74831	1,685,730	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			3,690.89000	3.69089	3,761,420	13.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,771.13000	1.77113	1,708,060	13.69		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			512.05000	0.51205	485,660	13.22		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			3,831.94000	3.83194	3,904,790	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,658.84000	1.65884	1,598,580	13.65		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			7,200.14000	7.20014	7,307,200	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			503.26000	0.50326	477,210	13.22		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			4,837.46000	4.83746	4,922,910	13.45		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Put			3,553.45000	3.55345	3,621,840	13.71		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,840.65000	1.84065	1,775,930	13.71		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			8,063.14000	8.06314	8,175,320	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			378.03000	0.37803	357,100	13.22		0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	8.37	Put		7,147.59000	7.14759	7,254,310	13.22	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,082.00000	2.08200	2,072,620	12.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		4,837.43000	4.83743	4,962,940	12.40	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Call		1,934.27000	1.93427	1,926,750	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,897.37000	3.89737	3,862,490	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		2,818.26000	2.81826	2,918,270	12.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,493.45000	10.49345	10,393,490	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		517.64000	0.51764	553,140	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,770.02000	6.77002	6,703,080	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,456.69000	1.45669	1,524,640	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,453.11000	10.45311	10,353,430	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,555.00000	2.55500	2,649,580	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,084.82000	5.08482	5,212,190	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put		10,597.67000	10.59767	10,739,980	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		448.45000	0.44845	455,870	12.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,270.71000	4.27071	4,230,400	12.94	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		511.48000	0.51148	546,690	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		505.38000	0.50538	540,310	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,412.79000	10.41279	10,313,400	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,719.90000	4.71990	4,893,970	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,282.96000	2.28296	2,593,540	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,655.06000	4.65506	4,830,060	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,318.98000	2.31898	2,630,490	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		10,802.67000	10.80267	10,817,650	12.49	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		458.20000	0.45820	609,690	12.49	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		6,624.40000	6.62440	6,958,650	10.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,168.07000	1.16807	1,365,810	10.83	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,687.59000	4.68759	4,861,830	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,301.06000	2.30106	2,611,810	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		4,760.54000	4.76054	5,108,080	11.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,071.04000	2.07104	2,282,070	11.14	0.00	0	60
Total R2030 Option											0.00	0	112,80
Total For R2030											668,013,837.60	7,230	287,77
R2032	On	05/11/2020	Bond Future			10.38545	86.84069	10.36295	86.97445	13.99	0.00	0	109,92
R2032	On	04/02/2021	Bond Future			10.62250	87.68852	10.59897	87.82398	16.47	25,605,047.84	292	88,47
R2032	On	06/05/2021	Bond Future			10.85917	84.47555	10.83456	84.61279	15.83	0.00	0	
R2032	On	05/08/2021	Bond Future			11.10895	85.38926	11.08323	85.52809	13.58	0.00	0	
Total R2032 Future											25,605,047.84	292	198,35
R2032	On	05/11/2020	Bond Future	9.76	Call		12.09000	0.01209	2,870	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			3,705.56000	3.70556	3,830,100	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			4,648.39000	4.64839	4,779,960	13.18		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			2.50000	0.00250	0,310	13.18		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			3,643.74000	3.64374	3,500,030	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			5,742.32000	5.74232	5,875,790	13.04		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			0.31000	0.00031	0,020	13.04		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			4,136.29000	4.13629	3,996,640	15.42		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			3,767.47000	3.76747	3,892,800	13.34		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			7,921.67000	7.92167	8,055,430	12.99		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			13.37000	0.01337	3,290	13.37		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			3,643.84000	3.64384	3,767,520	13.37		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			10.93000	0.01093	2,500	13.34		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			10.74000	0.01074	4,850	15.42		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			20.78000	0.02078	10,830	15.25		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			9,071.92000	9.07192	9,205,680	12.99		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Call			859.17000	0.85917	837,130	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			6,767.68000	6.76768	6,881,100	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			871.71000	0.87171	850,450	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			6,717.08000	6.71708	6,831,280	15.64		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			846.76000	0.84676	823,950	15.63		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			212.16000	0.21216	200,500	15.54		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			8,542.72000	8.54272	8,654,500	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			516.63000	0.51663	492,950	15.54		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,645.38000	3.64538	3,606,800	16.81		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			6,818.47000	6.81847	6,931,120	15.63		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			2,384.58000	2.38458	2,481,460	16.81		0.00	0	80
R2032 On 04/02/2021 Bond Future	8.79	Put			11,575.64000	11.57564	11,699,440	15.54		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,216.95000	8.21695	8,145,530	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,444.09000	1.44409	1,509,910	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,144.12000	8.14412	8,073,410	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,470.72000	1.47072	1,537,250	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			9,904.93000	9.90493	9,818,470	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			940.77000	0.94077	991,550	17.14		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,378.55000	5.37855	5,510,100	15.49		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,495.60000	2.49560	2,489,910	15.49		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,180.51000	8.18051	8,109,450	17.14		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,457.35000	1.45735	1,523,530	17.14		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			3,092.01000	3.09201	3,449,490	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 Intere
R2032	On	05/08/2021	Bond Future	11.35	Call		4,558.98000	4.55898	4,778,570	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,134.45000	3.13445	3,492,870	13.89	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,590.28000	4.59028	4,809,560	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,113.01000	3.11301	3,471,120	13.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,621.97000	4.62197	4,840,620	13.91	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											25,605,047.84	292	214,26
R2035	On	05/11/2020	Bond Future			11.20148	85.31135	11.15909	85.57391	15.80	29,517,727.10	346	68,46
R2035	On	04/02/2021	Bond Future			11.45511	86.14427	11.41079	86.40978	18.55	80,458,748.18	934	52,79
R2035	On	06/05/2021	Bond Future			11.70013	82.58554	11.65385	82.85424	17.95	0.00	0	
R2035	On	05/08/2021	Bond Future			11.96215	83.47862	11.91377	83.75036	15.37	0.00	0	
Total R2035 Future											109,976,475.28	1,280	121,25
R2035	On	05/11/2020	Bond Future	10.32	Put		5,459.52000	5.45952	5,720,590	14.56	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		1.79000	0.00179	0,120	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		5,391.63000	5.39163	5,652,520	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		2.00000	0.00200	0,150	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,323.84000	5.32384	5,584,550	14.57	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		1.60000	0.00160	0,110	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		569.59000	0.56959	533,310	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,377.08000	9.37708	9,606,310	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		578.62000	0.57862	541,860	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,316.48000	9.31648	9,545,230	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		560.66000	0.56066	524,860	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		9,437.86000	9.43786	9,667,570	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		654.95000	0.65495	614,210	17.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		8,838.51000	8.83851	9,063,280	17.34	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call		2,494.77000	2.49477	2,381,400	18.15	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,144.93000	4.14493	4,297,070	18.15	0.00	0	68
R2035	On	06/05/2021	Bond Future	12.37	Call		6,595.79000	6.59579	6,458,420	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		6,558.67000	6.55867	6,421,870	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,026.74000	2.02674	1,984,790	16.97	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,240.32000	3.24032	3,168,720	17.52	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,218.32000	5.21832	5,415,420	17.52	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		10,029.55000	10.02955	10,278,360	16.90	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,145.43000	1.14543	1,125,540	16.90	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Put		2,598.34000	2.59834	2,730,240	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,581.46000	2.58146	2,712,790	18.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,521.60000	6.52160	6,385,380	18.72	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,615.32000	2.61532	2,747,800	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	Opt Interest
R2035	On	06/05/2021	Bond Future	12.02	Call		5,346.30000	5.34630	5,229,670	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,256.00000	3.25600	3,408,070	18.22	0.00	0	75
R2035	On	06/05/2021	Bond Future	11.55	Call		3,879.98000	3.87998	3,794,580	17.76	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,487.76000	4.48776	4,671,060	17.76	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.77	Call		8,119.94000	8.11994	7,961,070	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		1,991.41000	1.99141	2,101,240	19.44	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.81	Put		7,165.97000	7.16597	7,392,720	16.97	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,573.64000	54.57364	54,845,450	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,100	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,456.93000	54.45693	54,728,750	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,100	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,340.35000	54.34035	54,612,170	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,090	14.41	0.00	0	
Total R2035 Option											0.00	0	8,65
Total For R2035											109,976,475.28	1,280	129,85
R2037	On	05/11/2020	Bond Future			11.45101	80.78850	11.41356	81.01631	16.84	297,382,468.50	3,681	65,75
R2037	On	04/02/2021	Bond Future			11.69647	77.32315	11.65733	77.55357	20.85	436,179,889.15	5,641	115,65
R2037	On	06/05/2021	Bond Future			11.94226	78.14571	11.90138	78.37890	19.12	0.00	0	
R2037	On	05/08/2021	Bond Future			12.20710	74.73527	12.16433	74.97110	17.27	0.00	0	
Total R2037 Future											733,562,357.65	9,322	181,41
R2037	On	05/11/2020	Bond Future	10.18	Put		8,106.65000	8.10665	8,334,450	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		0.02000	0.00002	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,035.95000	8.03595	8,263,740	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		0.01000	0.00001	0,000	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,177.45000	8.17745	8,405,250	15.56	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		0.01000	0.00001	0,000	15.56	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		603.51000	0.60351	558,730	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,501.54000	9.50154	9,687,180	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,593.14000	13.59314	13,803,840	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		212.87000	0.21287	193,150	19.57	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		612.69000	0.61269	567,390	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,441.15000	9.44115	9,626,270	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		621.97000	0.62197	576,160	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,380.95000	9.38095	9,565,560	19.57	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		11,274.82000	11.27482	11,057,810	22.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		400.14000	0.40014	413,550	22.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,350.32000	1.35032	1,270,370	19.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,348.65000	6.34865	6,499,120	19.69	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		679.98000	0.67998	630,990	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			9.02381000	9.02381	9,205,240	19.57		0.00	0	
R2037 On 04/02/2021 Bond Future	11.97	Put			2,516.94000	2.51694	2,592,010	21.12		0.00	0	
R2037 On 04/02/2021 Bond Future	11.97	Call			4,328.58000	4.32858	4,173,230	21.12		0.00	0	30
R2037 On 04/02/2021 Bond Future	11.90	Call			4,093.24000	4.09324	3,942,040	21.04		0.00	0	
R2037 On 04/02/2021 Bond Future	11.90	Put			2,681.46000	2.68146	2,760,680	21.04		0.00	0	2
R2037 On 04/02/2021 Bond Future	10.48	Put			8,274.30000	8.27430	8,448,470	19.57		0.00	0	
R2037 On 04/02/2021 Bond Future	10.48	Call			819.71000	0.81971	763,460	19.57		0.00	0	2
R2037 On 06/05/2021 Bond Future	12.42	Call			5,875.04000	5.87504	5,766,540	19.64		0.00	0	
R2037 On 06/05/2021 Bond Future	12.42	Put			2,996.52000	2.99652	3,121,210	19.64		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Call			5,909.42000	5.90942	5,800,410	19.65		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Put			2,977.07000	2.97707	3,101,250	19.65		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Call			5,943.87000	5.94387	5,834,350	19.67		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Put			2,957.74000	2.95774	3,081,410	19.67		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Put			3,882.39000	3.88239	4,322,040	17.29		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Call			4,492.61000	4.49261	4,695,750	17.30		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Put			3,857.44000	3.85744	4,296,410	17.30		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Call			4,433.69000	4.43369	4,637,920	17.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Put			3,907.75000	3.90775	4,347,810	17.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Call			4,462.98000	4.46298	4,666,800	17.29		0.00	0	
Total R2037 Option										0.00	0	1,25
Total For R2037										733,562,357.65	9,322	182,70
R2040 On 05/11/2020 Bond Future			11.62592	82.44937	11.59346	82.65658		17.36		70,494,211.35	855	41,2
R2040 On 04/02/2021 Bond Future			11.87006	78.75000	11.83609	78.95963		21.48		67,331,250.00	855	76,6
R2040 On 06/05/2021 Bond Future			12.11434	79.58776	12.07881	79.79996		19.72		0.00	0	
R2040 On 05/08/2021 Bond Future			12.37758	75.94266	12.34037	76.15720		17.88		0.00	0	
Total R2040 Future										137,825,461.35	1,710	117,83
R2040 On 05/11/2020 Bond Future	10.31	Call			0.01000	0.00001	0,000	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			8,943.62000	8.94362	9,150,820	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			0.01000	0.00001	0,000	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			8,867.87000	8.86787	9,075,070	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			22.81000	0.02281	5,900	16.43		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			13,516.96000	13.51696	13,724,170	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			9,553.28000	9.55328	9,760,490	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			567.92000	0.56792	532,820	17.70		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	9.50	Put			15,432.93000	15.43293	15,640,140	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			11,343.21000	11.34321	11,550,420	15.88		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,019.46000	9.01946	9,226,670	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			3,970.22000	3.97022	4,160,520	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			589.21000	0.58921	400,950	17.36		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			1,190.73000	1.19073	1,209,680	17.36		0.00	0	2,00
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			1,244.78000	1.24478	1,002,470	17.70		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Put			16,435.26000	16.43526	16,634,380	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			121.52000	0.12152	111,010	19.94		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			12,601.02000	12.60102	12,787,320	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			320.59000	0.32059	297,260	19.94		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,165.24000	3.16524	3,103,980	21.47		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Call			567.52000	0.56752	530,970	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			10,256.24000	10.25624	10,429,320	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			576.54000	0.57654	539,550	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,190.80000	10.19080	10,363,440	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			558.60000	0.55860	522,490	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			4,337.38000	4.33738	4,504,590	21.26		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.49	Call			102.46000	0.10246	93,360	19.94		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			11,400.03000	11.40003	11,580,200	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			430.19000	0.43019	400,730	19.94		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			2,663.35000	2.66335	2,620,930	21.26		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			10,321.88000	10.32188	10,495,400	19.94		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			3,763.16000	3.76316	3,911,530	21.47		0.00	0	80
R2040 On 04/02/2021 Bond Future	9.49	Put			17,087.29000	17.08729	17,287,820	19.94		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,565.93000	5.56593	5,544,900	20.28		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,509.60000	3.50960	3,700,770	20.28		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,599.61000	5.59961	5,578,910	20.30		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,486.04000	3.48604	3,677,540	20.30		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,532.11000	5.53211	5,510,740	20.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,533.08000	3.53308	3,723,910	20.27		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			4,777.63000	4.77763	5,104,930	18.13		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			3,920.91000	3.92091	4,462,750	18.13		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,400.55000	1.40055	1,642,910	16.74		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			7,045.34000	7.04534	7,603,320	17.10		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,243.61000	2.24361	2,587,050	17.10		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			4,746.78000	4.74678	5,074,300	18.12		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			3,946.82000	3.94682	4,488,880	18.12		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			12,989.91000	12.98991	13,014,820	19.42		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			708.14000	0.70814	947,590	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			4,715.76000	4.71576	5,044,000	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			3,972.63000	3.97263	4,515,410	18.11	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			9,498.30000	9.49830	9,955,200	16.74	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												137,825,461.35	1,710	139,15
R2044	On	05/11/2020	Bond Future			11.76066	78.59659	11.71812	78.86450		18.22	817,404,536.00	10,400	31,23
R2044	On	04/02/2021	Bond Future			12.00084	74.98476	11.95629	75.25567		22.55	779,916,488.76	10,401	34,61
R2044	On	06/05/2021	Bond Future			12.24109	75.78252	12.19447	76.05659		20.66	0.00	0	
R2044	On	05/08/2021	Bond Future			12.50003	72.22139	12.45113	72.49857		18.71	0.00	0	
Total R2044 Future												1,597,321,024.76	20,801	65,91
R2044	On	05/11/2020	Bond Future	9.29	Put			18,429.09000	18.42909	18,697,000	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			12,657.11000	12.65711	12,925,020	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			169.03000	0.16903	70,800	17.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			2,357.40000	2.35740	2,527,080	17.56	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put			12,575.36000	12.57536	12,843,270	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			22,364.71000	22.36471	22,632,620	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			12,168.46000	12.16846	12,436,370	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call			37.21000	0.03721	8,900	17.12	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			3,639.38000	3.63938	3,878,980	17.12	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			227.92000	0.22792	105,810	17.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			2,085.95000	2.08595	2,231,750	17.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,656.89000	14.65689	14,924,800	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000	16.72	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.06	Call			14.01000	0.01401	2,280	16.92	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,374.13000	4.37413	4,630,310	16.92	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			12,006.56000	12.00656	12,274,470	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			17,977.49000	17.97749	18,245,400	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	16.72	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,558.56000	9.55856	9,826,470	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			9,481.48000	9.48148	9,749,390	16.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			0.00000	0.00000	0,000	16.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	10.34	Put		9.63576000	9.63576	9,903,670	16.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,304.42000	11.30442	11,550,850	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		424.24000	0.42424	400,490	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,443.57000	11.44357	11,690,730	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,866.06000	11.86606	12,115,310	21.01	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		16,727.97000	16.72797	16,991,810	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		112.92000	0.11292	105,850	21.01	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call		431.47000	0.43147	407,360	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,373.89000	11.37389	11,620,690	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		438.80000	0.43880	414,320	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,705.05000	13.70505	13,961,580	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		243.49000	0.24349	229,110	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		906.04000	0.90604	859,930	21.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,287.34000	8.28734	8,512,140	21.01	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		382.83000	0.38283	361,170	21.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,490.41000	7.49041	7,723,180	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,203.02000	2.20302	2,161,720	19.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		5,391.99000	5.39199	5,281,010	20.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,627.52000	3.62752	3,790,610	20.95	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.44	Put		3,773.62000	3.77362	3,940,330	20.88	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,229.74000	5.22974	5,121,780	20.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		3,578.56000	3.57856	3,503,640	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,748.97000	3.74897	3,915,080	20.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,351.42000	5.35142	5,550,570	20.27	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,165.38000	5.16538	5,058,630	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,798.63000	3.79863	3,965,950	20.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,197.42000	5.19742	5,090,060	20.88	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,762.27000	4.76227	5,002,320	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		3,924.16000	3.92416	4,441,390	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,792.72000	4.79272	5,032,190	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		3,898.92000	3.89892	4,415,570	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,731.90000	4.73190	4,972,510	18.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		3,949.56000	3.94956	4,467,350	18.81	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											1,597,321,024.76	20,801	87,55
R2048	On	05/11/2020	Bond Future			11.71547	77.50465	11.67791	77.74514	18.64	0.00	0	92.08
R2048	On	04/02/2021	Bond Future			11.95379	78.26133	11.91440	78.50451	21.77	0.00	0	19.20
R2048	On	06/05/2021	Bond Future			12.18372	74.68196	12.14248	74.92802	21.11	0.00	0	
R2048	On	05/08/2021	Bond Future			12.42918	75.48964	12.38593	75.73849	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 Intert
Total R2048 Future										0.00	0	111,25
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			12,065.73000	12.06573	12,306,220	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			11,982.52000	11.98252	12,223,010	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			12,149.09000	12.14909	12,389,580	17.04		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			4,598.07000	4.59807	4,829,750	17.14		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			10.39000	0.01039	1,580	17.14		0.00	0	95
R2048 On 05/11/2020 Bond Future	10.00	Put			12,316.20000	12.31620	12,556,690	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			8,709.85000	8.70985	8,917,880	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Call			819.12000	0.81912	783,970	20.20		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	11.50	Put			4,926.92000	4.92692	5,085,360	21.05		0.00	0	
R2048 On 04/02/2021 Bond Future	11.50	Call			2,279.00000	2.27900	2,194,260	21.05		0.00	0	2,55
R2048 On 04/02/2021 Bond Future	10.47	Call			527.20000	0.52720	503,550	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			10,538.96000	10.53896	10,758,490	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			536.02000	0.53602	512,010	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			10,470.39000	10.47039	10,689,560	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			518.49000	0.51849	495,200	20.20		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			10,607.77000	10.60777	10,827,660	20.20		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			5,179.98000	5.17998	5,010,780	21.23		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			3,956.83000	3.95683	4,033,690	21.23		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Call			5,213.34000	5.21334	5,042,610	21.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Put			3,932.19000	3.93219	4,007,520	21.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			5,146.69000	5.14669	4,979,020	21.22		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Put			3,981.63000	3.98163	4,060,020	21.22		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			4,791.47000	4.79147	4,994,880	18.05		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			4,025.14000	4.02514	4,477,400	18.05		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			4,728.11000	4.72811	4,934,520	18.03		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			4,075.15000	4.07515	4,530,410	18.03		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			4,759.88000	4.75988	4,964,540	18.04		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			4,050.19000	4.05019	4,503,700	18.04		0.00	0	
Total R2048 Option										0.00	0	7,05
Total For R2048										0.00	0	118,37
R208 On 05/11/2020 Bond Future			3.47859	102.00428	3.45045	102.01523		0.18		0.00	0	7,55
Total R208 Future										0.00	0	7,55
R208 On 05/11/2020 Bond Future	4.78	Call			514.46000	0.51446	503,510	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			518.31000	0.51831	507,360	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			510.61000	0.51061	499,660	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												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.90386	66.34047	10.87609	66.49201		18.09	298,532,115.00	4,500	5,02
R209	On	04/02/2021	Bond Future			11.11576	66.98818	11.08686	67.14152		21.31	301,446,810.00	4,500	24,43
R209	On	06/05/2021	Bond Future			11.32598	64.56005	11.29591	64.71529		20.38	0.00	0	2,97
R209	On	05/08/2021	Bond Future			11.54560	65.25829	11.51432	65.41531		17.78	0.00	0	
Total R209 Future												599,978,925.00	9,000	32,43
R209	On	05/11/2020	Bond Future	10.01	Call			1.45000	0.00145	0,120	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			4,994.19000	4.99419	5,144,400	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1.62000	0.00162	0,140	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			4,933.64000	4.93364	5,083,700	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1.30000	0.00130	0,110	17.07	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			5,054.83000	5.05483	5,205,180	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			977.57000	0.97757	938,140	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,486.38000	6.48638	6,600,290	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			990.34000	0.99034	951,050	20.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			6,439.40000	6.43940	6,553,450	20.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			964.93000	0.96493	925,240	20.51	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			6,533.56000	6.53356	6,647,210	20.51	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,024.23000	2.02423	2,112,420	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			1,986.09000	1.98609	2,073,230	22.03	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.23	Call			6,587.62000	6.58762	6,520,220	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,011.43000	2.01143	2,099,270	21.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,621.27000	6.62127	6,553,510	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			1,998.72000	1.99872	2,086,200	22.01	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,554.02000	6.55402	6,486,970	21.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			7,280.38000	7.28038	7,433,330	19.48	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,522.57000	1.52257	1,520,280	19.48	0.00	0	5,82
R209	On	06/05/2021	Bond Future	11.25	Call			3,612.57000	3.61257	3,581,840	20.38	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			3,850.63000	3.85063	3,975,140	20.38	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.25	Call			6,654.93000	6.65493	6,586,830	22.03	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			4,531.77000	4.53177	4,735,120	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,118.53000	3.11853	3,478,900	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,560.71000	4.56071	4,763,670	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			3,098.84000	3.09884	3,458,820	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	Opt Intere
R209	On	05/08/2021	Bond Future	11.79	Call			4,503.10000	4.50310	4,706,850	18.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,138.55000	3.13855	3,499,320	18.09	0.00	0	
Total R209 Option												0.00	0	22,11
Total For R209												599,978,925.00	9,000	54,55
R210	On	05/11/2020	Bond Future			188.21228	188.21228	188.20052	188.20052			0.00	0	1,08
R210	On	04/02/2021	Bond Future			190.09673	190.09673	190.08566	190.08566			1,710,870.57	9	1,21
R210	On	06/05/2021	Bond Future			189.44968	189.44968	189.43940	189.43940			0.00	0	
R210	On	05/08/2021	Bond Future			191.54314	191.54314	191.53294	191.53294			0.00	0	
Total R210 Future												1,710,870.57	9	2,34
Total For R210												1,710,870.57	9	2,34
R212	On	05/11/2020	Bond Future			170.70696	170.70696	170.89635	170.89635			119,494,872.00	700	1,85
R212	On	04/02/2021	Bond Future			170.11917	170.11917	170.31120	170.31120			119,083,419.00	700	6,71
R212	On	06/05/2021	Bond Future			171.96772	171.96772	172.16253	172.16253			0.00	0	
R212	On	05/08/2021	Bond Future			171.53734	171.53734	171.73451	171.73451			0.00	0	
Total R212 Future												238,578,291.00	1,400	8,60
Total For R212												238,578,291.00	1,400	8,60
R213	On	05/11/2020	Bond Future			9.82954	83.27679	9.80689	83.40383		13.24	41,638,395.00	500	8,41
R213	On	04/02/2021	Bond Future			10.05213	84.08984	10.02845	84.21850		15.61	0.00	0	6,84
R213	On	06/05/2021	Bond Future			10.26645	81.45437	10.24172	81.58475		14.89	0.00	0	
R213	On	05/08/2021	Bond Future			10.49624	82.33512	10.47041	82.46703		12.94	0.00	0	
Total R213 Future												41,638,395.00	500	15,32
R213	On	05/11/2020	Bond Future	9.60	Call			238.04000	0.23804	135,850	13.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,410.56000	1.41056	1,435,410	13.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			252.31000	0.25231	146,470	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,367.65000	1.36765	1,388,850	13.11	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			224.35000	0.22435	125,800	13.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,454.10000	1.45410	1,482,590	13.09	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			4,839.91000	4.83991	4,923,840	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,285.06000	1.28506	1,239,900	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			4,800.06000	4.80006	4,883,560	15.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,302.89000	1.30289	1,257,320	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			4,760.42000	4.76042	4,843,510	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,267.38000	1.26738	1,222,650	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,004.79000	9.00479	8,926,450	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			846.30000	0.84630	898,340	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,041.77000	9.04177	8,963,100	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			837.50000	0.83750	889,210	16.09	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,967.84000	8.96784	8,889,840	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		855.17000	0.85517	907,550	16.09	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		2,602.94000	2.60294	2,832,750	12.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		4,315.99000	4.31599	4,677,710	12.69	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Put		2,602.84000	2.60284	2,932,130	13.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,543.73000	4.54373	4,740,710	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,584.18000	2.58418	2,913,070	13.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		4,300.15000	4.30015	4,500,380	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		2,737.76000	2.73776	3,069,900	13.15	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Call		4,482.41000	4.48241	4,680,180	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,621.90000	2.62190	2,951,580	13.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		7,194.17000	7.19417	7,543,030	12.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,129.44000	1.12944	1,346,390	12.21	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		4,512.89000	4.51289	4,710,270	13.22	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											41,638,395.00	500	15,920
R214	On	05/11/2020	Bond Future			11.44451	62.55920	11.40681	62.76002	19.79	62,559,200.00	1,000	9,600
R214	On	04/02/2021	Bond Future			11.66715	63.16997	11.62781	63.37305	23.24	63,169,970.00	1,000	11,800
R214	On	06/05/2021	Bond Future			11.88107	60.56443	11.84008	60.76993	22.27	0.00	0	
R214	On	05/08/2021	Bond Future			12.10821	61.21941	12.06546	61.42720	19.51	0.00	0	
Total R214 Future											125,729,170.00	2,000	21,400
R214	On	05/11/2020	Bond Future	10.25	Call		0.07000	0.00007	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,717.23000	6.71723	6,917,980	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		0.08000	0.00008	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,654.25000	6.65425	6,854,990	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		0.06000	0.00006	0,000	18.75	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,780.31000	6.78031	6,981,070	18.75	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		680.17000	0.68017	658,870	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,113.88000	8.11388	8,295,660	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		689.74000	0.68974	668,140	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,061.18000	8.06118	8,242,660	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		670.70000	0.67070	649,700	22.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,166.76000	8.16676	8,348,840	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,958.25000	4.95825	4,913,070	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,906.62000	2.90662	3,066,940	22.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,988.01000	4.98801	4,942,330	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,888.94000	2.88894	3,048,760	23.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,928.70000	4.92870	4,883,860	22.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,924.58000	2.92458	3,085,240	22.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,720.31000	3.72031	3,968,670	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			3,942.60000	3.94260	4,398,750	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			3,745.04000	3.74504	3,992,890	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			3,918.31000	3.91831	4,373,950	19.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			3,695.44000	3.69544	3,944,300	19.52	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			3,966.81000	3.96681	4,423,460	19.52	0.00	0	
Total R214 Option												0.00	0	
Total For R214												125,729,170.00	2,000	21,45
Total for Bond												7,555,296,905.86	81,389	1,502,82
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			709.02200	709.02200	709.59300	709.59300				418,322,980.00	59	20
GOVI On 04/02/2021 GOVI			715.94400	715.94400	716.52500	716.52500				630,030,720.00	88	1,00
GOVI On 06/05/2021 GOVI			723.54600	723.54600	724.13500	724.13500				0.00	0	
GOVI On 05/08/2021 GOVI			731.28400	731.28400	731.88000	731.88000				0.00	0	
Total GOVI Future										1,048,353,700.00	147	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			282,470.00000	28.24700	288,180,000			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			282,570.00000	28.25700	288,280,000			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			282,370.00000	28.23700	288,080,000			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			344,250.00000	34.42500	350,060,000			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			344,350.00000	34.43500	350,160,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
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		344,150.00000	34.41500	349,960,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		454,650.00000	45.46500	448,760,000		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		454,550.00000	45.45500	448,660,000		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		454,450.00000	45.44500	448,560,000		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		127,400.00000	12.74000	121,440,000		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		127,300.00000	12.73000	121,340,000		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		127,500.00000	12.75000	121,540,000		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											1,048,353,700.00	147	1,2'
Total for GOVI											1,048,353,700.00	147	1,2'
AL37	On	05/11/2020	Index Future			765.02500	765.02500	762.56900	762.56900		0.00	0	
AL37	On	04/02/2021	Index Future			772.49400	772.49400	770.01800	770.01800		0.00	0	
AL37	On	06/05/2021	Index Future			780.69600	780.69600	778.19600	778.19600		0.00	0	
AL37	On	05/08/2021	Index Future			789.04500	789.04500	786.51900	786.51900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/11/2020	Index Future			821.11400	821.11400	822.19900	822.19900		0.00	0	
AL7T	On	04/02/2021	Index Future			829.13100	829.13100	830.23000	830.23000		0.00	0	
AL7T	On	06/05/2021	Index Future			837.93400	837.93400	839.04900	839.04900		0.00	0	
AL7T	On	05/08/2021	Index Future			846.89500	846.89500	848.02300	848.02300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/11/2020	Index Future			717.78700	717.78700	718.36700	718.36700		251,225,450.00	35	6
ALBI	On	04/02/2021	Index Future			724.79500	724.79500	725.38300	725.38300		253,678,250.00	35	2'
ALBI	On	06/05/2021	Index Future			732.49100	732.49100	733.08800	733.08800		0.00	0	
ALBI	On	05/08/2021	Index Future			740.32400	740.32400	740.92900	740.92900		0.00	0	
Total ALBI Future											504,903,700.00	70	27
Total For ALBI											504,903,700.00	70	27
IGOV	On	05/11/2020	Index Future			257.11200	257.11200	257.20700	257.20700		59,135,760.00	23	2'
IGOV	On	04/02/2021	Index Future			259.68700	259.68700	259.78400	259.78400		5,193,740.00	2	88
IGOV	On	06/05/2021	Index Future			262.50700	262.50700	262.60600	262.60600		55,126,470.00	21	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			265.37700	265.37700	265.47700	265.47700			0.00	0	
Total IGOV Future									119,455,970.00	46	1,12
Total For IGOV									119,455,970.00	46	1,12
Total for Index									624,359,670.00	116	1,46
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			3.20500	96.79500	3.24500	96.75500			0.00	0	30,0
JIBAR F On 20/01/2021 Jibar Future			3.18000	96.82000	3.23000	96.77000			0.00	0	
JIBAR F On 17/02/2021 Jibar Future			3.14000	96.86000	3.18000	96.82000			0.00	0	
JIBAR F On 17/03/2021 Jibar Future			3.13500	96.86500	3.18500	96.81500			0.00	0	
JIBAR F On 21/04/2021 Jibar Future			3.12000	96.88000	3.17000	96.83000			0.00	0	
JIBAR F On 15/06/2021 Jibar Future			3.15000	96.85000	3.22000	96.78000			0.00	0	
JIBAR F On 15/09/2021 Jibar Future			3.26500	96.73500	3.31500	96.68500			0.00	0	30,00
JIBAR F On 15/12/2021 Jibar Future			3.44500	96.55500	3.50500	96.49500			0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.53000	96.47000	3.60000	96.40000			0.00	0	
JIBAR F On 15/06/2022 Jibar Future			3.91500	96.08500	4.01000	95.99000			0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.22500	95.77500	4.31500	95.68500			0.00	0	
Total Jibar Future									0.00	0	60,01
Total For JIBAR FUTURE									0.00	0	60,01
Total for Jibar									0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.18000	90.18000	90.23000	90.23000			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 :									9,228,010,275.86	81,652	1,565,45
AA06 On 15/04/2021 Spot Bond					0.00000	100.07990			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.03500	102.45542	5.03500	102.44159			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	110.14600	10.00000	110.11600			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	110.36500	10.00000	110.33500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCP13: On 07/12/2023 Spot Bond			4.19000	299.75602	4.19000	299.70493				0.00	0	
Total ABCP13 SPOT										0.00	0	
Total For ABCP13										0.00	0	
ABF001: On 13/09/2026 Spot Bond					0.00000	100.67134				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond					0.00000	101.21899				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004: On 30/06/2026 Spot Bond			9.65000	102.88143	9.65000	103.29768				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007: On 01/12/2030 Spot Bond					0.00000	100.98070				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.68513				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.75829				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	99.90394				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.14364				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.34588				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21: On 30/05/2022 Spot Bond					0.00000	101.87351				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	102.55932				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.66096				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.53396				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.19178				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.98873				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.16712				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.71743				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.73651				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.97445				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.58990				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.12947				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.25736				0.00	0	

Contract 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	100.49468				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.75258				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.30521				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.13443				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.07400				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.34628				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.42493				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.54113				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.24958				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.25715				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.26262				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 Intert
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.51357				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.82632				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.86992				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.18139				0.00	78,000,000	39,000,000
Total ABJ01 SPOT										0.00	78,000,000	39,000,000
Total For ABJ01										0.00	78,000,000	39,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	101.60486				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.80830				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.21000	4.21000	4.21000	144.56899				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	60.29112	100.00000	60.15350				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	134.21604			395,250,000,000.00	51,000,000	25,500,000	
Total ABKI04 SPOT									395,250,000,000.00	51,000,000	25,500,000	
Total For ABKI04									395,250,000,000.00	51,000,000	25,500,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.72118	100.00000	15.68510			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	98.54342				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48000	213.57123	3.48000	213.53895				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	143.24762			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	176.10876			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	202.73672			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.87500	5.87500	5.87500	105.37437			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.10500	7.10500	7.10500	120.49459			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.53500	4.53500	4.53500	101.50842			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.11500	7.11500	7.11500	120.44059			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.92500	102.98736	3.92500	102.97646			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			4.37500	107.48798	4.37500	112.30658			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.59000	99.91205	4.59000	99.89949			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.69500	109.47506	4.69500	109.46125			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.67000	115.47509	6.67000	115.45450			0.00	0	20,000,00

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 ABS16 SPOT										0.00	0	20,000,00
Total For ABS16										0.00	0	20,000,00
ABS17 On 11/11/2027 Spot Bond			7.88000	114.44014	7.88000	114.41611				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			5.11500	113.60444	5.11500	113.58859				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.99000	109.86818	6.99000	109.84733				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	10.72487	100.00000	10.70088				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	313.81291				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.33000	170.26975	1.33000	170.25387				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.98000	9.98000	9.98000	106.28452				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.71102				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.68765				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	268.32968				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	268.33972				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.65864				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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	100.66217				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.08669				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.68554				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.68554				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.70544				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.70544				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	182.20315				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	185.49963				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21€ On 20/12/2023 Spot Bond					0.00000	100.64814				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	100.11839				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.64344				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.62588				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.92810				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.20824				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.00936				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.01948				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.03958				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.32177				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.59563				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.31637				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.63345				0.00	0	

Contract 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	99.15049				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.57288				0.00	0	4,000,000,00
Total AGT04 SPOT										0.00	0	4,000,000,00
Total For AGT04										0.00	0	4,000,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.20631				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.20631				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.24290				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.20024				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.19820				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.22059				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.24296				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.31600				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.33828				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	101.16974				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.04783				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.56500	112.98005	5.56500	112.96320				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.10850				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.18937				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.75506				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.34100				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.56062				0.00	940,000,000	470,000,000
Total AHF6A2 SPOT										0.00	940,000,000	470,000,000
Total For AHF6A2										0.00	940,000,000	470,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	101.10844				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.18930				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.75487				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.24736				0.00	0	320,000,000
Total AHF7A1 SPOT										0.00	0	320,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	320,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	100.27715				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.29703				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.46633				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.44500	112.00916	6.44500	111.98964				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.56500	115.76649	5.56500	115.74923				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.80000	94.14260	11.80000	94.11328				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.44000	173.72310	5.44000	173.68756				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.29646				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.65204				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.84006				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.93850				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.37126				0.00	0	

Contract 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	100.96638				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.25770				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.39732				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.78954				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN027 On 07/12/2033 Spot Bond			5.58000	217.97119	5.58000	217.92595				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			5.59500	195.59193	5.59500	195.55126				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN096 On 10/11/2020 Spot Bond					0.00000	99.89892				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN099 On 20/12/2020 Spot Bond					0.00000	99.44424				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.94857				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113 On 07/03/2021 Spot Bond					0.00000	100.85850				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115 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	100.93886				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.92720				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			2.31000	168.26585	2.31000	168.24571				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	99.98484				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.98512				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.35500	168.17465	2.35500	168.15431				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	49.93925				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.98243				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 Intere
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.65000	168.94901	5.65000	168.91346				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	99.90995				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.13733				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	100.97636				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	100.76628				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.52270				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.67500	94.82821	5.67500	94.80837				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.58846				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.59807				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.65449				0.00	0	24,300,00
Total ASN204 SPOT										0.00	0	24,300,00
Total For ASN204										0.00	0	24,300,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.34504				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.52877				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.96104				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.87363				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.76395				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	100.58724				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.15585				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.14719				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.10445				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.77163				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.57664				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.64112				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.83399				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.74665				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.17500	5.17500	5.17500	93.43797				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.77600	5.77600	5.77600	84.72351				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.60458				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	100.69723			0.00	0	
Total ASN328 SPOT									0.00	0	
Total For ASN328									0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.91179			0.00	0	
Total ASN333 SPOT									0.00	0	
Total For ASN333									0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.60949			0.00	0	
Total ASN335 SPOT									0.00	0	
Total For ASN335									0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.78500	93.49045	5.78500	93.47060			0.00	0	
Total ASN337 SPOT									0.00	0	
Total For ASN337									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.65278			0.00	0	
Total ASN341 SPOT									0.00	0	
Total For ASN341									0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.93924			0.00	0	
Total ASN342 SPOT									0.00	0	
Total For ASN342									0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.93924			0.00	0	
Total ASN344 SPOT									0.00	0	
Total For ASN344									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.58842			0.00	0	6,000,00
Total ASN346 SPOT									0.00	0	6,000,00
Total For ASN346									0.00	0	6,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.62482			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.62353			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.62353			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.96093			0.00	0	

Contract 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	100.75801				0.00	0	100,000,00
Total ASN369 SPOT										0.00	0	100,000,00
Total For ASN369										0.00	0	100,000,00
ASN369 On 20/12/2024 Spot Bond					0.00000	100.61064				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.63521				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.02665				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.70738				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.70738				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.74753				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.61649				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.02014				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.66710				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.61181				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	100.72875				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.81964				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	103.41176				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.63705				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.63705				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.55553				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.57488				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.78722				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.75234				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.63254				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.23685				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 Interest
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.23930				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.85945				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.98603				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.49675				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.89804				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.01671				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.02861				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.64823				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.52599				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.88419				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.63271				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.76388				0.00	0	

Contract 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	100.87080				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	90.34600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	102.03863				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.63037				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.76415				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.74682				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.75254				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.66060				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.62664				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.63042				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.63042				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	100.92008				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.52654				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.47908				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.51218				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.95776	9.00000	100.88767				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.75386	8.18000	100.78438				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.79201	8.36000	100.80164				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.79201	8.36000	100.80164				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.40047				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.31253				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.23090				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	105.78420	9.10000	100.34904				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	106.30471	11.05000	100.21192				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.85363				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.22500	104.40536	4.22500	104.39332				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.96500	106.77686	4.96500	106.76239				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.02796	9.30000	101.00259				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	101.23322				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.39798				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.02495				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.76371				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.43487				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.13000	103.83466	6.13000	100.40320				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.37026				0.00	0	

Contract 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	103.48320				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	100.73004				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.72091				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.76500	7.76500	7.76500	108.43775				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.66108				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.66108				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.66108				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.59000	10.59000	10.59000	107.53399				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.83007				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.68924				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	100.65961				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.65970				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.67081				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.75310				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.75310				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.76733				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.77615				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.75262				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.77558				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.86808				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.89026				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.89026				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	100.89026				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.91349				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	100.89085				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.89085				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.93687				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.91988				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.92472				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	100.73698				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.53500	7.53500	7.53500	103.64206				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.97072				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.28861				0.00	0	

Contract 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	100.44217				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.87447				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.56500	110.90278	6.56500	110.88300				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.18277				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.14186				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.46500	102.87133	6.46500	102.85354				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.74651				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.56500	107.13412	5.56500	107.11814				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.32880				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.59325				0.00	0	1,000,000.00
Total BGL15 SPOT										0.00	0	1,000,000.00
Total For BGL15										0.00	0	1,000,000.00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.40284				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	101.71868				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.67833				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.65361				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.06253				0.00	0	7,000,000,0€
Total BGT01 SPOT										0.00	0	7,000,000,0€
Total For BGT01										0.00	0	7,000,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	100.87645				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.03231				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.09447				0.00	0	500,000,0€
Total BID10 SPOT										0.00	0	500,000,0€
Total For BID10										0.00	0	500,000,0€
BID11 On 15/11/2023 Spot Bond			5.30500	116.38631	5.30500	116.36976				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.70786				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.43067				0.00	10,000,000,000	10,000,000,0€
Total BID13 SPOT										0.00	10,000,000,000	10,000,000,0€
Total For BID13										0.00	10,000,000,000	10,000,000,0€
BID14 On 28/10/2022 Spot Bond					0.00000	99.35940				0.00	0	500,000,0€
Total BID14 SPOT										0.00	0	500,000,0€
Total For BID14										0.00	0	500,000,0€
BID15 On 28/10/2024 Spot Bond					0.00000	97.34312				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 Intert
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.06562				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.36826				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.22966				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.54617				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	100.53837				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.20320				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.38895				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.89464				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.99255				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.01261				0.00	739,589,800	369,794,900
Total BPPF20 SPOT										0.00	739,589,800	369,794,900
Total For BPPF20										0.00	739,589,800	369,794,900
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.43272				0.00	0	

Contract 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	100.26126				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.27693				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.29963				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				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.65383				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZ21B On 10/11/2021 Spot Bond					0.00000	99.89324				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			4.16500	103.37849	4.16500	103.36691				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.31113				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.94128				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.03000	117.69266	7.03000	117.67045				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.38000	117.77422	7.38000	117.75091				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.91000	113.31491	7.91000	113.29062				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.33000	107.12856	9.33000	105.27181				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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	100.03192				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	101.67338				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.88187				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.07365				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.36182				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.46207				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.22667				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.24131				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	103.40687				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.81146	3.14000	158.70973				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.28000	2.28000	2.28000	159.24921				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				0.00	0	

Contract 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	110.36500	10.00000	110.33500				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	110.36500	10.00000	110.33500				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	113.00090	4.77000	110.10600				0.00	0	120,000,00
Total CLN315 SPOT										0.00	0	120,000,00
Total For CLN315										0.00	0	120,000,00
CLN31 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	120,000,00
Total CLN317 SPOT										0.00	0	120,000,00
Total For CLN317										0.00	0	120,000,00
CLN34 On 20/12/2023 Spot Bond					0.00000	100.18398				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.33500	113.92767	6.33500	113.90805				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	113.85744	8.70700	120.36100				0.00	0	90,000,00
Total CLN365 SPOT										0.00	0	90,000,00
Total For CLN365										0.00	0	90,000,00
CLN36 On 06/08/2023 Spot Bond					0.00000	99.94042				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.12606				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.29508				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			5.16000	102.96045	5.16000	102.94617				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.09900	10.98000	100.06945				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.19493				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.17554	6.50000	117.62900				0.00	0	100,000,00
Total CLN384 SPOT										0.00	0	100,000,00
Total For CLN384										0.00	0	100,000,00
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.63516				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.13783				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.64109				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.25547				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.24439				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.85720				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 Interest
Total For CLN419										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.88030				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.94111				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.10194				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	

Contract 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	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.74627				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.69368				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.12431				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.06000	108.44255	5.06000	108.42783				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.28000	168.32671	2.28000	168.30668				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.22000	127.47988	6.22000	127.45136				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.46000	126.28629	6.46000	126.25724				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.21993				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	101.38450				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.57521				0.00	306,000,000	153,000,000
Total CLN460 SPOT										0.00	306,000,000	153,000,000
Total For CLN460										0.00	306,000,000	153,000,000
CLN46: On 13/03/2022 Spot Bond			5.76500	106.93784	5.76500	106.92106				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.34819				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.74958				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.15877				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.36134				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	51.43261	100.00000	51.31940				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	101.56685				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.75778				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 Interest
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.69804				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.26000	108.62997	5.26000	108.61457				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.54376	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.56500	108.28495	5.56500	108.26879				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.15412				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.75693				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.03964				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			5.96500	115.55745	5.96500	115.53869				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.92932				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.14319				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.34742				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.36822				0.00	0	

Contract 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	99.64681				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.05417				0.00	378,000,000	189,000,000
Total CLN505 SPOT										0.00	378,000,000	189,000,000
Total For CLN505										0.00	378,000,000	189,000,000
CLN505 On 20/12/2022 Spot Bond					0.00000	101.06625				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.04530				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.34208				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.35158	9.96000	101.32438				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.13426	10.01000	100.10739				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.15434				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.30718	9.60000	100.58561				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.73962				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.99567				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	99.85563				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	101.40117	9.20000	101.37597				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.09690				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.69532				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.84842				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	102.32590				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	101.69642				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.68924				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.73962				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.69964				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.23278				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.76000	8.76000	8.76000	109.03722				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	98.69391				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.11526				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.26731				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	121.80800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.97849				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	100.26122				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.23000	110.13945	8.23000	110.11532				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.28000	107.47604	8.28000	107.45196				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.37000	107.00196	8.37000	106.97811				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	301.63537				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	101.00296				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.24326				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.87116				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.09283				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.29773				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.07700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.88004				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.73662	10.19000	99.64221				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.23000	107.69782	8.23000	107.57001				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.91175				0.00	884,000,000	442,000.00
Total CLN564 SPOT										0.00	884,000,000	442,000.00
Total For CLN564										0.00	884,000,000	442,000.00
CLN564 On 21/02/2024 Spot Bond					0.00000	101.01741				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	102.15655				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.92526				0.00	0	100,000,00
Total CLN567 SPOT										0.00	0	100,000,00
Total For CLN567										0.00	0	100,000,00
CLN568 On 11/02/2024 Spot Bond					0.00000	99.88758				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.83623				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.15106				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.46000	105.99982	8.46000	105.87953				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.86390				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.51136				0.00	6,809,000,000	3,404,500,00
Total CLN573 SPOT										0.00	6,809,000,000	3,404,500,00
Total For CLN573										0.00	6,809,000,000	3,404,500,00
CLN574 On 11/02/2024 Spot Bond					0.00000	99.88693				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.72736				0.00	180,000,000	90,000,00
Total CLN575 SPOT										0.00	180,000,000	90,000,00
Total For CLN575										0.00	180,000,000	90,000,00
CLN576 On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.76969				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	100.22244				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.50278				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.89895				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.91735				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	100.85354				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.20024				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.89110				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.46907				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.81568				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.67141				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.67902				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.83658				0.00	0	

Contract 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	102.74014				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.44000	132.38918	4.44000	107.70910				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.07345				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.50831				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.07345				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	104.04685				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.47243				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.73908				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.67902				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.67902				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

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	102.11535				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.97383				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.16045				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.37317				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.23074				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.05408				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.12521	9.32000	100.10016				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	100.15052				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.37047				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.85853				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.01533				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	100.91728				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.54386				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	91.27600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.69368				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.74052				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.89108				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.08094				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.08065				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.07417				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.11743				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.71500	109.24586	5.71500	109.22913				0.00	0	

Contract 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	101.31591				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.95278				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.50000	81.29278	12.50000	81.26600				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.02414				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.93000	104.14549	8.93000	104.12076				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.30968				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.02864				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.48175				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.24544				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.42802				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.04773				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	101.30345				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	101.23070				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.12638				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.42802				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.20149				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.05380				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.66522				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.02717				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.66648				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.30345				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.94340				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.30345				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	101.03332				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.30345				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.94142				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.78725				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.43691				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.65866				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.66689				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.69376				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	96.15700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	

Contract 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	89.97000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	114.96500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.46844				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.57229				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.57745				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.40918				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.81467				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.07175				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.44878				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.80510				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.99718	133.76749	4.99718	108.68847				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			4.99718	133.76749	4.99718	108.68917				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.10774				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.47991				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.56293				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.60726				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.64109				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.91211				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.50689				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.78855				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.61067				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.62939				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.26023				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 Interest
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.73581				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.75798				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.75770				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.65863				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.48966				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.65864				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.59273				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	92.89208				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.47269				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	92.55132				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	85.17181				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	83.58598				0.00	0	

Contract 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	103.70936				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.85095				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.10825				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	83.91421				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	80.05722				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.27385				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	85.76261				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	87.15472				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.60443				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.75446				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.64206				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	82.19585				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	82.44684				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.55748				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.53938				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.64674				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.64674				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.64674				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	81.20381				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.32658				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.33154				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	80.17032				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	80.50240				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	100.16396				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	81.23453				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.53500	103.66312	7.53500	103.64206				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.20399				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.01500	117.13055	7.01500	117.10848				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			5.47500	103.23750	5.47500	103.22233				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.38000	113.11933	9.38000	113.09101				0.00	0	50,000.00
Total COJ08 SPOT										0.00	0	50,000.00
Total For COJ08										0.00	0	50,000.00
COJG0 On 09/06/2024 Spot Bond			5.74500	118.32962	5.74500	118.31131				0.00	0	50,500,000.00
Total COJG01 SPOT										0.00	0	50,500,000.00
Total For COJG01										0.00	0	50,500,000.00
COT01 On 03/04/2023 Spot Bond			6.40000	106.75985	6.40000	106.74138				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.79000	103.00490	9.79000	102.97785				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			9.88000	101.70724	9.88000	101.68045				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			8.76500	8.76500	8.76500	112.38956				0.00	0	

Contract 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	100.64024				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.61304				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.65858				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.72533				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.53498				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.84038				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.74725				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.05501				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.06832				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.83591				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.63385				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	100.55519				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.57256				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.02958				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.21016				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.63000	8.63000	8.63000	110.85205				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60156				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.59149				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.51500	105.53286	5.51500	105.51717				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.90500	110.58983	5.90500	110.57234		152,330,104,000.00		25,796,800	112,898,400	
Total DV23 SPOT								152,330,104,000.00		25,796,800	112,898,400	
Total For DV23								152,330,104,000.00		25,796,800	112,898,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.44031	100.00000	25.38431			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	25.44031	100.00000	25.38431			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			5.43500	114.69344	5.43500	114.67672			0.00	0	300,000,000	
Total DV24 SPOT									0.00	0	300,000,000	
Total For DV24									0.00	0	300,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02590	9.69000	101.99967			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02590	9.69000	101.99967			0.00	0		

Contract 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			11.54000	94.55193	11.54000	94.52310				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	102.11043	10.10000	102.08308				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11043	10.10000	102.08308				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	100.55420				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.92082				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.11641				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.60315				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.36770				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.12793				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.61242				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.91659				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.77632				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	100.78625				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2: On 31/05/2024 Spot Bond					0.00000	97.83466				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2: On 31/05/2026 Spot Bond					0.00000	101.37031				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.01243				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	94.52297				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.01314				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.19948				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.26007				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	110.19109	4.20000	110.17864				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.97000	107.56930	4.97000	107.55471				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.87500	113.64748	5.87500	113.62931				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.84000	97.09820	5.84000	97.07720				0.00	0	

Contract 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	84.43027	5.67500	84.41261				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	131.55458	2.25000	131.53904				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	130.17233	4.91000	130.14743				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.93300	117.05586	4.93300	117.03366				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.98000	113.09853	4.98000	113.07694				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.50000	99.93517	5.50000	99.91464				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.64500	86.56882	5.64500	86.55077				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	131.55458	2.25000	131.53904				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	133.21637				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	131.08926				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	100.54491				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	99.65972				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	100.18873				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	98.64842				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	91.59529				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	93.03410				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.17500	103.49642	5.17500	103.48201				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			8.95000	103.24395	8.95000	103.21940				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			11.39000	11.39000	11.39000	97.94493				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.74000	11.74000	11.74000	97.04905				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			9.03000	9.03000	9.03000	106.19207				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.03000	9.03000	9.03000	107.38290				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.09500	12.09500	12.09500	81.67895				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.77000	10.77000	10.77000	103.65744				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.09500	12.09500	12.09500	97.87792				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.27280				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.58180				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.88605				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.12901				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.40967				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.27096				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.16461				0.00	0	

Contract 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	99.96197				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.12418				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.90235				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.77300				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.79631				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.71212				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.69190				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.91993				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.94840				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	99.92797				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.61697				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	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.84216				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.86709				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.24907				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.82186				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total EQT006 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For EQT006									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.11338				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.06002				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.19870				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	101.07068				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.12401				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 Interc
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.04298			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.01735			0.00	240,000,000	120,000,00
Total ERSA27 SPOT									0.00	240,000,000	120,000,00
Total For ERSA27									0.00	240,000,000	120,000,00
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.17734			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.36500	112.34697	5.36500	112.33080		19,608,900,101,000.00	3,654,967,400	4,550,000,00	
Total ES23 SPOT								19,608,900,101,000.00	3,654,967,400	4,550,000,00	
Total For ES23								19,608,900,101,000.00	3,654,967,400	4,550,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.74158	10.00000	102.71434		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.15000	99.40856	8.15000	99.38675		4,819,939,340,000.00	591,403,600	3,455,701,80	
Total ES26 SPOT								4,819,939,340,000.00	591,403,600	3,455,701,80	
Total For ES26								4,819,939,340,000.00	591,403,600	3,455,701,80	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.70051	7.85000	100.67921		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.89000	72.45089	11.86000	72.58164		4,945,495,686,000.00	415,937,400	5,070,000,00	
Total ES33 SPOT								4,945,495,686,000.00	415,937,400	5,070,000,00	
Total For ES33								4,945,495,686,000.00	415,937,400	5,070,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.02215	7.50000	101.00160		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.52000	70.48509	12.52000	70.46158		1,982,038,696,000.00	158,309,800	2,689,154,90	
Total ES42 SPOT								1,982,038,696,000.00	158,309,800	2,689,154,90	
Total For ES42								1,982,038,696,000.00	158,309,800	2,689,154,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.22896	8.50000	100.20603		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.21187		0.00	0		

Contract 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	100.69189				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.65925				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.65276				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.01124				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.06106				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.09183				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.14513				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.02525				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.32330				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.90067				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.42282				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			5.29500	5.29500	5.29500	106.84846				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.96740				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	101.46319				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.23500	103.33067	6.23500	103.31349				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.35172				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.85397				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.28134				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	102.45508				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.84328				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	100.91564				0.00	0	1,210,000,00
Total FRB25 SPOT										0.00	0	1,210,000,00
Total For FRB25										0.00	0	1,210,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	97.00918				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 Intere
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.73000	110.61462	8.73000	110.58880				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	311.79778				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	143.41947				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.51000	182.00685	4.51000	181.97411				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			5.12000	5.12000	5.12000	93.82448				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.21000	5.21000	5.21000	203.13976				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	79.01209	5.88500	78.99497				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.92500	79.39828	5.92500	79.38113				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	99.68459				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.34000	5.34000	5.34000	81.19571				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.42000	5.42000	5.42000	80.44805				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	135.75403				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	80.59354				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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			2.39000	168.10375	2.39000	168.08327				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.25000	166.37511	3.25000	166.35099				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.21476				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.53902				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	100.73956				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	102.11421				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.79144				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.08629				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.05873				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	102.47218				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.05287	9.80000	100.02643				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.73714				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.74003				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.82061				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.05789				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	100.71714				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	109.07990				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	100.28225				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.69416				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.68712				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	107.18633				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.62005				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.60120				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.13783				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.19307				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.18900				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.21121				0.00	0	

Contract 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	101.23337				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.78651				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.83393				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.00603				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.48270				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.50578				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.17035				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.44263				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	99.94851				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.91623				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.36002				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	100.60598				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.70303				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.77000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.17000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.77553				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.42000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.06880				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.77807				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.05974				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.03013				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.77542				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.79417				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 Intere
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.71108				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.43761				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.77557				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.43301				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.95484				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.96017				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.26204				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.01439				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.01439				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.70701				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.06565				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	104.68416				0.00	0	

Contract 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	101.28420				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.82605				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.49509				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.71916				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.92488				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	101.00029				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.63528				0.00	0	30,000,00
Total FRC343 SPOT										0.00	0	30,000,00
Total For FRC343										0.00	0	30,000,00
FRC344 On 15/10/2022 Spot Bond					0.00000	100.28262				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.65899				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.62547				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	100.06794				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	166.79171				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	166.91219				0.00	0	80,000,00
Total FRC69 SPOT										0.00	0	80,000,00
Total For FRC69										0.00	0	80,000,00
FRC71 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	166.95237				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.27100	89.29593	5.27100	89.27799				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.57500	96.06479	5.57500	96.04494				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.66966				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.10551				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.86644				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.21856				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.76223				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.15958				0.00	0	20,000,00
Total FRJ25 SPOT										0.00	0	20,000,00

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 FRJ25										0.00	0	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.46086				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.72305				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.40276				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.11300	5.11300	5.11300	112.64884				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	97.04841				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.52433				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.13595				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.63500	95.32050	5.63500	95.30065				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.53000	196.84823	5.53000	196.80760				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.77500	93.61109	5.77500	93.59126				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	196.22651				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.17000	138.22393	4.17000	138.20051				0.00	0	

Contract 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	123.22985	3.70500	123.21051				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.62500	95.44406	5.62500	95.42421				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.68000	193.96403	5.68000	193.92321				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.73000	193.01421	5.73000	192.97337				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.70000	175.61783	3.70000	140.81018				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.76000	192.44709	5.76000	192.40624				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.77500	93.61109	5.77500	93.59126				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.46000	171.04900	5.46000	171.01389				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.52500	85.07012	6.52500	85.05040				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.35000	172.27844	5.35000	172.24358				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.41000	171.60660	5.41000	171.57159				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
FRS132 On 07/12/2033 Spot Bond			6.27000	183.11483	6.27000	183.07346				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.45500	85.82530	6.45500	85.80559				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.77500	5.77500	5.77500	93.59126				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.75500	93.85298	5.75500	93.83313				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.22000	173.74444	5.22000	173.70989				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.04000	187.25228	6.04000	187.21113				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.35000	172.27844	5.35000	172.24358				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.35000	172.27844	5.35000	172.24358				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.64000	169.05879	5.64000	169.02327				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.47000	136.58816	4.47000	136.56393				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.09000	168.71278	2.09000	168.69358				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.70000	168.40129	5.70000	168.36563				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	167.96458	5.74000	167.92884				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.44000	136.75073	4.44000	136.72658				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.21500	173.80112	5.21500	173.76656				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	167.81983				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	13.19103				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	14.39293				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	15.93724				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	17.91066				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.24963				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.72721				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.73191				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.24804				0.00	0	

Contract 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	100.27487				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	14.99523				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.67277				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.56967				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	118.92809				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	133.05462				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	139.66482				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	145.81445				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	115.73948				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	22.36175				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.97519				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	99.97115				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.23993				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.01950				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	103.58471				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.29351				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	106.05412				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	120.47020				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.08034				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 Interest
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	123.05017				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	112.84860				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	101.49987				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	97.88332				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.54157				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	97.25133				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.76996				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	98.31209				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	97.21804				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.63528				0.00	0	

Contract 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	96.71527				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.10117				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	96.97021				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	101.26864				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	89.32885				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	90.44176				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	89.85985				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	101.89986				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	101.80607				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				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.27473				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.57000	313.58898	2.57000	313.54917				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	313.54917				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.33000	170.26975	1.33000	170.25387				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.58000	169.75535	1.58000	169.73837				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.98611				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.47500	88.26996	5.47500	88.25197				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.05000	63.10554	5.05000	93.68563				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	141.42912			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	139.85974			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	304.40334			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.48500	4.48500	4.48500	108.48826			0.00	0	300,000,00
Total FRX23 SPOT									0.00	0	300,000,00
Total For FRX23									0.00	0	300,000,00
FRX24 On 10/12/2024 Spot Bond			5.84000	121.97407	5.84000	121.95489			0.00	0	270,000,00
Total FRX24 SPOT									0.00	0	270,000,00
Total For FRX24									0.00	0	270,000,00
FRX25 On 26/07/2025 Spot Bond			6.33000	116.43921	6.33000	116.41949			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.96000	113.00676	6.96000	112.98552		2,644,800,000,000.00		380,000,000	380,000,00
Total FRX26 SPOT								2,644,800,000,000.00		380,000,000	380,000,00
Total For FRX26								2,644,800,000,000.00		380,000,000	380,000,00
FRX27 On 07/03/2027 Spot Bond			7.12000	117.05993	7.12000	117.03732			0.00	0	5,030,000,00
Total FRX27 SPOT									0.00	0	5,030,000,00
Total For FRX27									0.00	0	5,030,000,00
FRX28 On 26/07/2028 Spot Bond			7.54000	117.65563	7.54000	117.63196			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.65000	109.41892	8.65000	109.39375			0.00	0	10,000,00
Total FRX30 SPOT									0.00	0	10,000,00
Total For FRX30									0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			9.08000	104.68234	9.08000	104.65709		726,400,000,000.00		80,000,000	80,000,00
Total FRX31 SPOT								726,400,000,000.00		80,000,000	80,000,00
Total For FRX31								726,400,000,000.00		80,000,000	80,000,00
FRX32 On 31/03/2032 Spot Bond			9.62500	107.10806	9.62500	107.08040			0.00	0	

Contract 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										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.58000	71.50813	11.58000	71.48602				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.43288				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.49913				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.99551				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.88683				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.94424				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.97909				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.98934				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.43845				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.24499				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.36324				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	100.90393				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.74694				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.94766				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.00866				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.42739				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.72000	102.94430	4.72000	102.92528			94,400,000,000.00	20,000,000	20,000,000	
Total GRL35 SPOT										94,400,000,000.00	20,000,000	20,000,000
Total For GRL35										94,400,000,000.00	20,000,000	20,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.75274				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.92828				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.28517				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.37933				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond					5.46500	113.10421	5.46500	113.08746		0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.69869				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 Interest
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.35001				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.68000	104.03427	8.68000	104.00999				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.23877				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.42376				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.39625				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.12224				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.68525				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.79548				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.66402				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.69343				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.02923				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.89583				0.00	0	

Contract 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	97.03637				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.19490				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.55332				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.39199				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.46078				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01345				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.42642				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.17903				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.04473				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.52157				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.54286				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	100.58507				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.55339				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.99676				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.46722				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.75921				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.16648				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.21142				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.88263				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.60545				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.47795				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.67362				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.14708				0.00	0	
Total HILB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.99359			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.83378			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.79046			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500			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	100.49497			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.46252			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.45331			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17000	308.37528	3.17000	308.33115			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	310.12136			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.27000	109.53632	10.27000	102.43612			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.60100	70.86438	5.60100	89.18759			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90000	84.66032	11.90000	84.63373		69,020,000,000,000.00	5,800,000,000	6,350,000,000	

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									9,020,000,000.00	5,800,000,000	6,350,000,000
Total For HWAY34									9,020,000,000.00	5,800,000,000	6,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.43051	100.00000	11.40534			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.95000	83.86900	11.95000	83.84255			0.00	0	5,020,000,000
Total HWAY35 SPOT									0.00	0	5,020,000,000
Total For HWAY35									0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.42978	100.00000	11.40461			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	100.45010			0.00	0	40,000,000,000
Total HWF11 SPOT									0.00	0	40,000,000,000
Total For HWF11									0.00	0	40,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.21894			0.00	0	10,000,000,000
Total HWF12 SPOT									0.00	0	10,000,000,000
Total For HWF12									0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.90501			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500			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	144.70714	3.02000	144.68707		237,697,837,766,000.00	78,707,893,300	276,661,095,100	
Total I2025 SPOT								7,697,837,766,000.00	78,707,893,300	276,661,095,100	
Total For I2025								7,697,837,766,000.00	78,707,893,300	276,661,095,100	
I2029 On 31/03/2029 Spot Bond			4.25000	100.20102	4.25000	100.18372		25,822,031,000,000.00	6,075,772,000	224,261,233,000	
Total I2029 SPOT								5,822,031,000,000.00	6,075,772,000	224,261,233,000	
Total For I2029								5,822,031,000,000.00	6,075,772,000	224,261,233,000	
I2033 On 28/02/2033 Spot Bond			4.77100	94.08370	4.77100	94.06607		952,116,337,315,000.00	199,563,265,000	226,847,252,000	
Total I2033 SPOT								2,116,337,315,000.00	199,563,265,000	226,847,252,000	
Total For I2033								2,116,337,315,000.00	199,563,265,000	226,847,252,000	
I2038 On 31/01/2038 Spot Bond			4.87500	105.29393	4.87500	105.27414		353,592,100,875,000.00	72,531,713,000	287,973,427,600	
Total I2038 SPOT								3,592,100,875,000.00	72,531,713,000	287,973,427,600	
Total For I2038								3,592,100,875,000.00	72,531,713,000	287,973,427,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Spot Bond			4.88500	92.92638	4.88500	92.90875			253,356,570,104,000.00	51,864,190,400	259,211,205,70
Total I2046 SPOT									3,356,570,104,000.00	51,864,190,400	259,211,205,70
Total For I2046									3,356,570,104,000.00	51,864,190,400	259,211,205,70
I2050 On 31/12/2050 Spot Bond			4.93000	94.27271	4.92500	94.33923			099,255,088,578,000.00	222,972,634,600	264,663,753,20
Total I2050 SPOT									19,255,088,578,000.00	222,972,634,600	264,663,753,20
Total For I2050									19,255,088,578,000.00	222,972,634,600	264,663,753,20
IBL101 On 24/05/2022 Spot Bond			5.28000	5.28000	5.28000	109.61568			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.32825			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.29000	307.34546	3.29000	307.30049			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	101.31026			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.94671			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.20579			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.99321			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.03845			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.63024			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.07819			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	100.29072				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.98951				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.31596				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87609				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.53856				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.19208				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.01524				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.94739				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.80804				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.74159				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.98954				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.95347				0.00	0	

Contract 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	100.94832				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.63530				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.61778				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.42872				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.82936				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.86761				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.11736				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.44000	1.44000	1.44000	170.02677				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	110.36500	10.00000	110.33500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.92500	114.93939	5.92500	114.92115				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.30617				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			1.73000	169.44777	1.73000	169.43012				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.07272				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.35500	115.50072	4.35500	115.48720				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.49200				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.16500	107.98102	4.16500	107.96892				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	72.65917	100.00000	72.49922				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	101.10715				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.58964				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.77068				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.88000	109.94800	7.88000	109.92491				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.13993				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.29000	111.24648	10.29000	111.39622				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 Interest
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.81968				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.50000	115.22268	8.50000	115.19649				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.07604				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.80185				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.08094				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.79182				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.47027				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.91823				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.64418				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.87722				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.55377				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.59132				0.00	0	

Contract 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	98.82095				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.13737				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.67595				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.38000	108.15553	7.38000	108.13411				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.02000	102.12123	5.02000	102.10749				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	110.36500	10.00000	110.33500				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	100.96082				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.05758				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.34693				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.37866				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 Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	100.13898				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.19729				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.46500	104.55167	6.46500	104.53347				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.57244				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.26664				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	110.36500	10.00000	110.33500				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	100.85329				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.67741				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.67863				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.57266				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.58409				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.59552				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	100.14230				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.71228				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.97265				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.26571				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.19937				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.22216				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.53221				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.75080				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.47092				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70550				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	100.71505	2.75000	100.70757				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	163.98586	6.11000	163.94936				0.00	0	

Contract 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	100.03760			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.46500	104.40425	6.46500	104.38608			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.94953			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	101.90865			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.85425			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.83000	3.83000	3.83000	165.19699			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.66052			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.28500	105.18675	7.28500	105.16597			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.09561			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.30000	7.30000	7.30000	110.78932		73,000,000,000.00	10,000,000	10,000.00	
Total IV043 SPOT								73,000,000,000.00	10,000,000	10,000.00	
Total For IV043								73,000,000,000.00	10,000,000	10,000.00	
IV044 On 31/01/2022 Spot Bond					0.00000	100.02039			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			2.33000	168.22532	2.33000	168.20508				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.02083				0.00	0	100,000,00
Total IV046 SPOT										0.00	0	100,000,00
Total For IV046										0.00	0	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.44971				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.01000	165.05044	6.01000	165.01413				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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	100.48112				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.46500	101.83301	10.46500	101.80479				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.78000	109.66279	5.78000	109.64572				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.54471				0.00	0	100,000,00
Total IVC097 SPOT										0.00	0	100,000,00
Total For IVC097										0.00	0	100,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.55897				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.54946				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.74459				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			5.43000	106.76423	5.43000	106.74870				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.77351				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.34773				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.37835				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.69019				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.02211				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.09504				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.87543				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.76834				0.00	400,000,000	200,000,000
Total IVC145 SPOT										0.00	400,000,000	200,000,000
Total For IVC145										0.00	400,000,000	200,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	100.82050				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.57670				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.36404				0.00	262,000,000	131,000,000

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 IVC148 SPOT										0.00	262,000,000	131,000,000
Total For IVC148										0.00	262,000,000	131,000,000
IVC149 On 13/12/2021 Spot Bond					0.00000	101.30356				0.00	400,000,000	200,000,000
Total IVC149 SPOT										0.00	400,000,000	200,000,000
Total For IVC149										0.00	400,000,000	200,000,000
IVC152 On 15/12/2024 Spot Bond					0.00000	100.95348				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	99.97571				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.15665				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.46723				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.69150				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2021 Spot Bond					0.00000	100.72792				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.50617				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	100.96804				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										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
IVC172 On 18/11/2020 Spot Bond					0.00000	100.98881				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.24087				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.07498				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.83531				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.46384				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.38719				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.21685				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.53439				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.89894				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.87613				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.73252				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.59186				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	100.23539				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.35500	100.57081	7.35500	102.80384				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	99.92718				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	99.85446				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	99.78185				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	99.70934				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	99.63694				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	99.59561				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	99.55432				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	99.27651				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	99.20473				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	99.13306				0.00	0	

Contract 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	99.06149				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	98.99003				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	100.78148				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.31751				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.76500	103.46496	6.76500	103.44605				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.97650				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.47361				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.20421				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.85787				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.59491				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	100.22852				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.11645				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.47000	126.27450	8.47000	126.24557				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.15075				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.03310				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.24500	110.04996	6.24500	110.03147				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.02557				0.00	0	2,270,00
Total LBK23 SPOT										0.00	0	2,270,00
Total For LBK23										0.00	0	2,270,00
LBK24 On 10/10/2024 Spot Bond			8.26500	107.37536	8.26500	107.35147				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.41940				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.37736				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.34000	96.41212	12.34000	96.38076				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.31500	104.86726	9.31500	104.84117				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	94.28536				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.76165				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.91439				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.37241				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.25708				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.84811				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.44214				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.05595				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			5.81500	108.69713	5.81500	108.68002				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	101.96339				0.00	0	100,000,00
Total LGL07 SPOT										0.00	0	100,000,00
Total For LGL07										0.00	0	100,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.23118				0.00	0	200,000,00
Total LGL08 SPOT										0.00	0	200,000,00
Total For LGL08										0.00	0	200,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.61986				0.00	0	700,000,00

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 LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.61756				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.90413				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.74815				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.78782				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.75033				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.04793				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.07863				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.41204				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.45033				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.00982				0.00	400,000,000	200,000,00
Total LRFA3 SPOT										0.00	400,000,000	200,000,00
Total For LRFA3										0.00	400,000,000	200,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.05081				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	101.08155				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.76069				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.92243				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.24356				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.99133				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.56021				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	100.71366				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.87031				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.98079				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.92791				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.26234				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.09721				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	100.08619				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.43775				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.58245				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.53677				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.87435				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.43777				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.44758				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.28089				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.74778				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.59000	103.30471	4.59000	103.29193				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.42500	7.42500	7.42500	117.86443				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.32500	111.70261	5.32500	111.68665				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	101.45357				0.00	0	620,000.00
Total MMIG06 SPOT										0.00	0	620,000.00
Total For MMIG06										0.00	0	620,000.00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.78541				0.00	0	460,000.00
Total MMIG07 SPOT										0.00	0	460,000.00
Total For MMIG07										0.00	0	460,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	97.06497				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			8.03000	109.69965	8.03000	109.67606				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.19151				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.00388				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.95590				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.61315				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.39067				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.62804				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	99.90844				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	99.90462				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.08250				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.36636				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	99.33246				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.81190				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.60877				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	102.16540				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.03336				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.98000	105.57135	7.98000	103.38140				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.04015				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.88455				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	101.06375				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	101.04439				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	101.04439				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.94946				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.45268				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.60553				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.64686				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.84543				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.43865				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.55683				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.72876				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.87473				0.00	0	

Contract 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	101.00882				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.38500	109.27591	5.38500	109.26013				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.86500	113.06272	5.86500	113.04495				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.91000	109.75602	8.91000	109.73001				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.63485				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.20948				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.05134				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.19098				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.09965				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.98000	104.11906	4.98000	104.10490				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.16500	102.72755	5.16500	102.71329				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	101.17976	9.38000	101.15463			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.43000	114.31579	5.43000	114.29887			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.28500	106.46417	4.28500	106.45184			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.73000	106.96168	4.73000	106.94808			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.03000	114.81246	6.03000	114.79393			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.80000	114.52843	6.80000	114.50740			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			5.26000	110.63443	5.26000	110.61874			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.79000	120.74414	6.79000	120.72211			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.70179			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.83000	117.44139	7.83000	117.41689			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.24500	113.84354	5.24500	113.82753			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.51500	122.57578	6.51500	122.55443			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			7.55500	123.21128	7.55500	123.18646			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	101.16569			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25, On 17/02/2023 Spot Bond			4.82500	4.82500	4.82500	114.74210			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.10145			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	27.41739	100.00000	27.35704			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.32536			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			7.74000	120.46763	7.74000	120.44279			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28, On 02/08/2023 Spot Bond			4.76000	115.90141	4.76000	115.88659		380,800,000,000.00		80,000,000	40,000,00
Total NBK28A SPOT								380,800,000,000.00		80,000,000	40,000,00
Total For NBK28A								380,800,000,000.00		80,000,000	40,000,00
NBK28I On 19/11/2020 Spot Bond					0.00000	101.07448			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29, On 31/07/2026 Spot Bond			6.90000	119.54216	6.90000	119.52013			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30, On 20/02/2024 Spot Bond			5.39000	114.51782	5.39000	114.50127			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.51648			0.00	0	

Contract 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			5.51500	110.55356	5.51500	115.23804				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.48836				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK341 On 10/05/2021 Spot Bond					0.00000	101.47598				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	103.63017				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	102.95000				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.37816				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.70500	9.70500	9.70500	69.14388				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.45860				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.57119				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	103.85529				0.00	20,000,000	10,000,000
Total NBK43B SPOT										0.00	20,000,000	10,000,000
Total For NBK43B										0.00	20,000,000	10,000,000
NBK441 On 15/02/2021 Spot Bond					0.00000	101.16505				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	102.21837				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.21060				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.73621				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.18513				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67818				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.46571				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.51930				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.92401				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.72024				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.04167				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.53077				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.01246				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	99.20230				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.36389				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.32877				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.19693				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.85524				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63529				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			8.87500	106.41381	8.87500	106.38829				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.62944				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.91000	105.80324	8.91000	105.77777				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63529				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	100.64454				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.65623				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.14580				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.42675				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.20020				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.72255				0.00	0	500,000,00
Total NGL01 SPOT										0.00	0	500,000,00
Total For NGL01										0.00	0	500,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.18531				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.14640				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.58420				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.74829				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.95619				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.00539				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	99.32673				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.63297				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.67867				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1f On 20/10/2023 Spot Bond					0.00000	102.86960				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	101.86469				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	102.18436				0.00	0	1,790,000,00
Total NGT104 SPOT										0.00	0	1,790,000,00
Total For NGT104										0.00	0	1,790,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	99.08978				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10f On 05/08/2025 Spot Bond					0.00000	99.95523				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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	99.71641	13.50000	99.68101				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.99826				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.35115				0.00	0	

Contract 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	100.15415				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.40326				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.97774				0.00	0	49,520,000,00
Total NHM012 SPOT										0.00	0	49,520,000,00
Total For NHM012										0.00	0	49,520,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.24520				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.91639				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.83594				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.10715				0.00	0	49,480,000,00
Total NHM017 SPOT										0.00	0	49,480,000,00
Total For NHM017										0.00	0	49,480,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.38374				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.43103				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	192.97337				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	179.48393				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	140.38995				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	102.48756				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	95.42421				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	139.80408				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	137.65248				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	179.01403				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.51000	182.00685	4.51000	181.97411				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.74000	94.03489	5.74000	94.01505				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.50001				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	103.60284				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	101.59789				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.24832				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.31993				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.62689				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.81257				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	101.04627				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.68077				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.44024				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	95.51138				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.98852				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.06374				0.00	0	

Contract 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	102.32736				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	104.91924				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.82942				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	104.76263				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	104.19016				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.72192				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	98.64131				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.05335				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.20605				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.47114				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.34623				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	100.76286				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	112.57000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.30037				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	97.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	97.34000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	98.91000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	97.83000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	93.86251				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.80274				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.78877				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	81.52924				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.72092				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	81.52924				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	119.89644				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.85508				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.72263				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.07689				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.03278				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.03479				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.96677				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.78074				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.32789				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.11240				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.06382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.86788				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.56527				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.89690				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			5.91500	111.85791	5.91500	111.83990				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.42000	195.21706	3.42000	195.18782				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.08000	123.10043	9.08000	123.07057			116,224,000,000.00	12,800,000	6,400,000	
Total NRA028 SPOT									116,224,000,000.00	12,800,000	6,400,000	
Total For NRA028									116,224,000,000.00	12,800,000	6,400,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.47250	100.00000	17.43383			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	101.08749				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.19088				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.14524				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.63124				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	100.78729				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.08053				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.65241				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.66189				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.58739				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	100.77593				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.68231				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	100.61938				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.11500	108.11620	5.11500	108.10112				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			7.09000	115.69114	7.09000	115.66888				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			5.31500	111.28496	5.31500	111.26884				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			7.41500	117.39110	7.41500	117.36749				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	99.26176				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.73771				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.75977				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				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	100.97814				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.35659				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.92000				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.94154				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.08153				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.22493				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.24541				0.00	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 PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.26590				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.06000	120.76087	7.13000	120.35964			274,323,662,868,000.00	1,455,286,637,800	1,069,248,706,800	
Total R186 SPOT									1,455,286,637,800.00	455,286,637,800	1,069,248,706,800	
Total For R186									1,455,286,637,800.00	455,286,637,800	1,069,248,706,800	
R197 On 07/12/2023 Spot Bond			2.22000	316.68070	2.22000	316.64348			10,224,429,780,000.00	4,605,599,000	53,838,000,000	
Total R197 SPOT									10,224,429,780,000.00	4,605,599,000	53,838,000,000	
Total For R197									10,224,429,780,000.00	4,605,599,000	53,838,000,000	
R202 On 07/12/2033 Spot Bond			4.76500	212.40619	4.73000	213.11396			287,330,474,442,500.00	60,300,204,500	209,068,844,400	
Total R202 SPOT									287,330,474,442,500.00	60,300,204,500	209,068,844,400	
Total For R202									287,330,474,442,500.00	60,300,204,500	209,068,844,400	
R2023 On 28/02/2023 Spot Bond			4.19500	109.16527	4.26500	108.99188			551,104,729,106,500.00	131,371,806,700	692,746,686,800	
Total R2023 SPOT									551,104,729,106,500.00	131,371,806,700	692,746,686,800	
Total For R2023									551,104,729,106,500.00	131,371,806,700	692,746,686,800	
R2030 On 31/01/2030 Spot Bond			9.27000	94.29523	9.27000	94.27201			615,698,162,948,000.00	821,542,412,400	1,986,973,587,800	
Total R2030 SPOT									615,698,162,948,000.00	821,542,412,400	1,986,973,587,800	
Total For R2030									615,698,162,948,000.00	821,542,412,400	1,986,973,587,800	
R2032 On 31/03/2032 Spot Bond			10.34500	86.93671	10.34500	86.91262			389,778,683,320,000.00	521,003,256,000	962,892,529,000	
Total R2032 SPOT									389,778,683,320,000.00	521,003,256,000	962,892,529,000	
Total For R2032									389,778,683,320,000.00	521,003,256,000	962,892,529,000	
R2035 On 28/02/2035 Spot Bond			11.14000	85.53872	11.14000	85.51310			337,683,679,756,000.00	389,379,145,400	1,240,124,678,300	
Total R2035 SPOT									337,683,679,756,000.00	389,379,145,400	1,240,124,678,300	
Total For R2035									337,683,679,756,000.00	389,379,145,400	1,240,124,678,300	
R2037 On 31/01/2037 Spot Bond			11.39500	80.98314	11.39500	80.95875			830,675,579,261,000.00	72,898,251,800	1,514,824,040,000	
Total R2037 SPOT									830,675,579,261,000.00	72,898,251,800	1,514,824,040,000	
Total For R2037									830,675,579,261,000.00	72,898,251,800	1,514,824,040,000	
R2040 On 31/01/2040 Spot Bond			11.57500	82.62309	11.57500	82.59783			485,476,239,405,000.00	301,121,057,400	1,249,120,150,600	
Total R2040 SPOT									485,476,239,405,000.00	301,121,057,400	1,249,120,150,600	
Total For R2040									485,476,239,405,000.00	301,121,057,400	1,249,120,150,600	
R2044 On 31/01/2044 Spot Bond			11.70000	78.83282	11.70000	78.80847			953,573,689,340,000.00	166,972,110,200	1,515,989,625,700	
Total R2044 SPOT									953,573,689,340,000.00	166,972,110,200	1,515,989,625,700	
Total For R2044									953,573,689,340,000.00	166,972,110,200	1,515,989,625,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2048 On 28/02/2048 Spot Bond			11.66000	77.71419	11.66000	77.68986			026,876,279,636,000.00	1,202,991,104,600	1,036,763,727,60
Total R2048 SPOT									16,876,279,636,000.00	202,991,104,600	1036,763,727,60
Total For R2048									16,876,279,636,000.00	202,991,104,600	1036,763,727,60
R208 On 31/03/2021 Spot Bond			3.49000	101.94214	3.46500	101.94272			534,032,122,000,000.00	153,017,800,000	564,167,500,00
Total R208 SPOT									14,032,122,000,000.00	153,017,800,000	564,167,500,00
Total For R208									14,032,122,000,000.00	153,017,800,000	564,167,500,00
R209 On 31/03/2036 Spot Bond			10.89000	66.30006	10.86000	66.44478			961,833,792,346,000.00	271,977,391,400	827,608,328,00
Total R209 SPOT									11,833,792,346,000.00	271,977,391,400	827,608,328,00
Total For R209									11,833,792,346,000.00	271,977,391,400	827,608,328,00
R210 On 31/03/2028 Spot Bond			4.01000	188.09446	4.01000	188.06315			986,710,625,000.00	246,062,500	30,605,500,00
Total R210 SPOT									986,710,625,000.00	246,062,500	30,605,500,00
Total For R210									986,710,625,000.00	246,062,500	30,605,500,00
R212 On 31/01/2022 Spot Bond			1.17000	170.60014	1.08000	170.77160			7,509,071,934,000.00	6,418,010,200	55,391,237,40
Total R212 SPOT									7,509,071,934,000.00	6,418,010,200	55,391,237,40
Total For R212									7,509,071,934,000.00	6,418,010,200	55,391,237,40
R213 On 28/02/2031 Spot Bond			9.81500	83.22604	9.79000	83.34456			331,069,370,437,000.00	33,730,959,800	560,136,483,00
Total R213 SPOT									11,069,370,437,000.00	33,730,959,800	560,136,483,00
Total For R213									11,069,370,437,000.00	33,730,959,800	560,136,483,00
R214 On 28/02/2041 Spot Bond			11.39000	62.73462	11.39000	62.71543			784,663,261,365,000.00	156,686,853,500	1,211,898,657,20
Total R214 SPOT									14,663,261,365,000.00	156,686,853,500	211,898,657,20
Total For R214									14,663,261,365,000.00	156,686,853,500	211,898,657,20
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.10489			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.90629			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.37229			0.00	0	100,000,00
Total RDFB11 SPOT									0.00	0	100,000,00
Total For RDFB11									0.00	0	100,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.97855			0.00	1,000,000,000	1,000,000,00
Total RDFB12 SPOT									0.00	1,000,000,000	1,000,000,00
Total For RDFB12									0.00	1,000,000,000	1,000,000,00
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.64045			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	96.58552				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.08053				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	97.59413				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.55633				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.67210				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.41984				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.56696				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.59553				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.48478				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.81896				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.50416				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.12293				0.00	0	

Contract 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	100.96375				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.76894				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.50505				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.82215				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.16430				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.03226				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.32432				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.34932				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.49834				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.40322				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.45770				0.00	0	50,000.00
Total RED705 SPOT										0.00	0	50,000.00
Total For RED705										0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES35 On 25/08/2021 Spot Bond					0.00000	101.18771				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.29482				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.25074				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.17995				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			5.05500	102.59787	5.05500	102.58399				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.91500	113.85147	5.91500	113.83334				0.00	0	400,000,00
Total RW23 SPOT										0.00	0	400,000,00
Total For RW23										0.00	0	400,000,00
RW28 On 10/12/2028 Spot Bond			11.66000	96.80326	11.66000	96.77329				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.36500	10.00000	110.33500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.53500	113.93302	5.53500	113.91612				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	100.86015				0.00	10,000,000	5,000,00
Total SBK25 SPOT										0.00	10,000,000	5,000,00
Total For SBK25										0.00	10,000,000	5,000,00
SBK26 On 25/04/2021 Spot Bond			5.33500	103.52242	5.33500	103.50766				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.00857				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.49314				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.05500	107.51226	4.05500	107.50046				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.27000	122.15678	6.27000	122.13629				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	106.52900				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			4.83500	118.02166	4.83500	118.00634				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.36500	112.10256	6.36500	112.08347				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.63000	120.51721	6.63000	120.49574				0.00	0	3,040,000,00
Total SBS31 SPOT										0.00	0	3,040,000,00
Total For SBS31										0.00	0	3,040,000,00
SBS34 On 19/09/2024 Spot Bond			5.30000	117.87976	5.30000	117.86273				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.55000	115.60021	5.55000	115.58302				0.00	0	

Contract 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			8.06000	113.16437	8.06000	113.14008				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.67000	108.96824	3.67000	108.95748				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	99.91387				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.14500	110.99050	4.14500	110.97813				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.01000	119.58833	6.01000	119.56909				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.78000	122.04609	6.78000	122.02398				0.00	0	3,000,000,00
Total SBS43 SPOT										0.00	0	3,000,000,00
Total For SBS43										0.00	0	3,000,000,00
SBS45 On 15/02/2021 Spot Bond					0.00000	101.49992				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.26000	116.07483	4.26000	116.06154				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.50818				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	101.37475				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.73500	109.31949	3.73500	109.30850				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			4.94500	4.94500	4.94500	116.81366				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.13262				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.49116				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.29430				0.00	80,000,000	40,000,00
Total SBS55 SPOT										0.00	80,000,000	40,000,00
Total For SBS55										0.00	80,000,000	40,000,00
SBS56 On 12/06/2022 Spot Bond			3.90500	111.30850	3.90500	111.29674				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.37830				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	105.11958				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.95473				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.70040				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.37638				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	102.80591				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.38705				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 Intert
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.32879				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.58324				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.99804				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.88941				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.62000	313.15036	2.62000	313.11018				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	197.78081				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.67678				0.00	0	400,000,00
Total SBT101 SPOT										0.00	0	400,000,00
Total For SBT101										0.00	0	400,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.37061				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.41786				0.00	0	1,474,000,00
Total SBT103 SPOT										0.00	0	1,474,000,00
Total For SBT103										0.00	0	1,474,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.75734				0.00	0	100,000,00
Total SBT104 SPOT										0.00	0	100,000,00
Total For SBT104										0.00	0	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.57912				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.41985				0.00	0	

Contract 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			6.36500	115.47271	6.36500	115.45294				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.28562				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.08870				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.83723				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.53206				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.53477				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.84817				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	110.36500	10.00000	110.33500				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	101.74450				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.16219				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	101.05904				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.11313				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.31477				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.21551				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.21973				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.23046				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.12384				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.41171				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.31143				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.35842				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.21548				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.98017				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			6.11500	113.35851	6.11500	113.33975				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	101.01168				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.04528				0.00	4,381,600	307,381,60
Total SOLB01 SPOT										0.00	4,381,600	307,381,60
Total For SOLB01										0.00	4,381,600	307,381,60
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.25386				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.76365				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.99318				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.07571				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.53079				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.68732				0.00	0	400,000,00
Total SPG005 SPOT										0.00	0	400,000,00
Total For SPG005										0.00	0	400,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.71920				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.96311				0.00	0	1,000,000,00
Total SPG007 SPOT										0.00	0	1,000,000,00
Total For SPG007										0.00	0	1,000,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.25123				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	100.36721				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.92866				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.93000	101.36244	4.93000	101.34902				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.93000	101.36244	4.93000	101.34902				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	136.75371				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.10500	120.51758	7.10500	120.49459				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.28000	86.30375	9.28000	86.28213				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.31166				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	101.16663				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	101.03742				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	102.52177				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	100.30052				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			5.66500	111.62511	5.66500	111.60799				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.57500	96.06479	5.57500	96.04494				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.39622				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.01560				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.94326				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	307.64357				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.11194				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	99.99999				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	100.34979				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	173.59660				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	140.13851				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	93.59126				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	94.03607				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	174.05028				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.99284				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.97272				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.92327				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.71269				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.69400				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	100.62599				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.30798				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.45600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.03284				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.78312				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.97160				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.60500	5.60500	5.60500	195.35884				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	99.29998				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.01273				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	100.01268				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.80890				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.05351				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.86629				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.93500	90.53778	9.93500	90.51393				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.83180				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.76616				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.70000	106.07953	7.70000	106.05752				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.05784				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.73276	8.55000	104.70893				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.77309				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.88392				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 Interest
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.89607				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.10056				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.27159				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.87826				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.01229				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.82954				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.37240				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.43372				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.63259				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.93744				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.77619				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.37151				0.00	0	

Contract 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	101.47085				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.83421				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.37526				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.29192				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97432				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.22035				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.23326				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	101.08615				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.66000	110.06820	4.66000	110.05443				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.73834				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			4.82000	108.80669	4.82000	108.79261				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.20944				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.35227				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.12455				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.81752				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.87968				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.24582				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.91610				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.16562				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.81667				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.99879				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.02412				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	104.41922				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.99815				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.89579				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.96885				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98914				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08216				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.45357				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.53303				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17718				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.72826				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.12866				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.17241				0.00	0	

Contract 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	102.13318				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.55905				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.95879				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.99723				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.70902	8.49000	101.68604				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.00531				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.00734				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.04576				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.11855				0.00	0	1,000,000.00
Total TH16B2 SPOT										0.00	0	1,000,000.00
Total For TH16B2										0.00	0	1,000,000.00
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10844				0.00	0	400,000.00
Total TH16C1 SPOT										0.00	0	400,000.00
Total For TH16C1										0.00	0	400,000.00
TH16C: On 21/08/2024 Spot Bond					0.00000	101.20547				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	101.54288				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.71450				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	110.36500	10.00000	110.33500				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	100.80915				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.53145				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.40500	107.75246	5.40500	107.73659				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.56500	111.63102	6.56500	111.61110				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.95172				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.57027				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			7.58000	106.62039	7.58000	106.59861				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.48922				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.58791				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 Intert
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.74945				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.91899				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.22500	112.30833	6.22500	112.28962				0.00	0	995,100,00
Total TN23 SPOT										0.00	0	995,100,00
Total For TN23										0.00	0	995,100,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.54907	100.00000	18.50824				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.54000	105.67444	8.54000	105.65042			578,422,740,000.00		67,731,000	7,560,000,00
Total TN25 SPOT									578,422,740,000.00		67,731,000	7,560,000,00
Total For TN25									578,422,740,000.00		67,731,000	7,560,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	13.11640	100.00000	13.08753				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.92000	99.66088	8.92000	104.07567			541,012,272,000.00		60,651,600	6,780,325,80
Total TN27 SPOT									541,012,272,000.00		60,651,600	6,780,325,80
Total For TN27									541,012,272,000.00		60,651,600	6,780,325,80
TN27/R On 14/11/2027 Spot Bond			100.00000	9.01128	100.00000	13.33488				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.98000	97.87397	10.98000	97.84523				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	117.64523	8.00000	117.61988				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.00500	84.81563	13.00500	84.78628				0.00	0	4,500,000,00
Total TN40 SPOT										0.00	0	4,500,000,00
Total For TN40										0.00	0	4,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.75073	10.75000	100.72176				0.00	0	

Contract 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	110.36500	10.00000	110.33500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA01 On 30/11/2020 Spot Bond			5.67500	104.33074	5.67500	104.31459				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.80756				0.00	692,965,183	346,482,55
Total TRA2B1 SPOT										0.00	692,965,183	346,482,55
Total For TRA2B1										0.00	692,965,183	346,482,55
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.84157				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.15197				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.03869				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.39136				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.39136				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.10917				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.71320				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.37500	111.19868	5.37500	111.18265				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	101.09809				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.12683				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.47696				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	100.15397				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	99.92354				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.29865				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.66500	110.97254	5.66500	111.51907				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.28288				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.29865				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.51138	8.62000	100.48808				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.04767				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.35830				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	99.81746				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.71765				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.51703				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.24718				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.33922				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.64502				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	96.37041				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.47257				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.30979				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.01502				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.01984				0.00	0	

Contract 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	100.90680				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.13482				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.49675				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.49675				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.73197				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.59998				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.55280				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.26698				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.18434				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.11160				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.06071				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			6.07500	103.32081	6.07500	103.30394				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.28000	110.12730	9.28000	110.09971				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.97227				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.14829				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.14631				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.99193				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.03309				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.08041				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.12467				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.06219				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.81913				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00279				0.00	0	300,000,00
Total WHL03 SPOT										0.00	0	300,000,00

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	300,000,000
WSP5 On 28/05/2021 Spot Bond			4.18500	106.56991	4.18500	106.55791				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	70.34615	100.00000	70.19131				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT												59,410,758,917,147,000.00
Total for SPOT :												436,496,665,683 325,685,220,75
Total Futures												59 410 768 145 157 300.00 436,496,747,335 325,686,557,13
Total Options										0.00	0	229,15
Grand Total:												59,410,768,145,157,300.00 436,496,747,335 325,686,786,28