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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2020

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			12.08311	71.61090	12.09606	71.54596			0.00	0	38
ES33	On	04/02/2021	Bond Future			12.37514	72.31722	12.38806	72.25461			0.00	0	
ES33	On	06/05/2021	Bond Future			12.66220	69.32381	12.67601	69.25906			0.00	0	
ES33	On	05/08/2021	Bond Future			12.96630	70.08526	12.98031	70.02178			0.00	0	
Total ES33 Future												0.00	0	38
Total For ES33												0.00	0	38
ES42	On	05/11/2020	Bond Future			12.55858	70.41461	12.56631	70.37232			0.00	0	4,78
ES42	On	04/02/2021	Bond Future			12.83454	71.10912	12.84208	71.06937			0.00	0	
ES42	On	06/05/2021	Bond Future			13.11684	67.61917	13.12504	67.57754			0.00	0	
ES42	On	05/08/2021	Bond Future			13.40794	68.36226	13.41614	68.32217			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			143.93514	143.93514	143.82320	143.82320			0.00	0	3,86
I2025	On	04/02/2021	Bond Future			143.88304	143.88304	143.77588	143.77588			0.00	0	
I2025	On	06/05/2021	Bond Future			145.47199	145.47199	145.36081	145.36081			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/08/2021	Bond Future			145.57363	145.57363	145.46531	145.46531			0.00	0	
Total I2025 Future												0.00	0	3,86
Total For I2025												0.00	0	3,86
I2029	On	05/11/2020	Bond Future			99.94155	99.94155	99.67287	99.67287			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.95212	100.95212	100.68483	100.68483			0.00	0	
I2029	On	06/05/2021	Bond Future			100.92803	100.92803	100.65580	100.65580			0.00	0	
I2029	On	05/08/2021	Bond Future			102.05986	102.05986	101.78744	101.78744			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.61487	93.61487	93.62477	93.62477			0.00	0	10,32
I2033	On	04/02/2021	Bond Future			94.56144	94.56144	94.57534	94.57534			0.00	0	
I2033	On	06/05/2021	Bond Future			94.39063	94.39063	94.40281	94.40281			0.00	0	
I2033	On	05/08/2021	Bond Future			95.44914	95.44914	95.46406	95.46406			0.00	0	
Total I2033 Future												0.00	0	10,32
Total For I2033												0.00	0	10,32
I2038	On	05/11/2020	Bond Future			105.63986	105.63986	105.59545	105.59545			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			105.01206	105.01206	104.97153	104.97153			0.00	0	
I2038	On	06/05/2021	Bond Future			106.17205	106.17205	106.12905	106.12905			0.00	0	
I2038	On	05/08/2021	Bond Future			105.64194	105.64194	105.60136	105.60136			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			93.62721	93.62721	93.58770	93.58770			0.00	0	16,34
I2046	On	04/02/2021	Bond Future			94.57395	94.57395	94.53796	94.53796			0.00	0	
I2046	On	06/05/2021	Bond Future			93.82908	93.82908	93.79073	93.79073			0.00	0	
I2046	On	05/08/2021	Bond Future			94.88146	94.88146	94.84530	94.84530			0.00	0	
Total I2046 Future												0.00	0	16,34
Total For I2046												0.00	0	16,34
I2050	On	05/11/2020	Bond Future			96.38437	96.38437	95.82129	95.82129			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			95.46993	95.46993	94.90509	94.90509			0.00	0	
I2050	On	06/05/2021	Bond Future			96.52449	96.52449	95.95159	95.95159			0.00	0	
I2050	On	05/08/2021	Bond Future			95.68036	95.68036	95.10352	95.10352			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.19997	120.14544	7.20148	120.13736		6.99	7,088,580.96	59	85,96
R186	On	04/02/2021	Bond Future			7.38096	116.05232	7.38162	116.04894		7.79	0.00	0	
R186	On	06/05/2021	Bond Future			7.55811	117.30674	7.55929	117.30099		7.05	0.00	0	
R186	On	05/08/2021	Bond Future			7.75179	113.31330	7.75235	113.31070		6.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												7,088,580.96	59	85,96
R186	On	05/11/2020	Bond Future	8.34	Put			4.29000	0.00429	3,500	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,905.43000	5.90543	5,912,720	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			10,394.14000	10.39414	10,402,220	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,882.24000	1.88224	1,874,530	7.12	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,442.15000	7.44215	7,450,130	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.41000	0.00041	0,310	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,491.36000	7.49136	7,499,340	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.38000	0.00038	0,280	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,424.62000	3.42462	3,426,130	7.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			7,392.92000	7.39292	7,400,890	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.45000	0.00045	0,340	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,861.91000	3.86191	3,850,990	6.65	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			26.65000	0.02665	23,810	6.65	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			297.06000	0.29706	281,270	7.12	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			30.32000	0.03032	26,600	7.55	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,209.77000	4.20977	4,214,130	7.55	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,500.20000	1.50020	1,478,930	6.88	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			414.65000	0.41465	401,460	6.88	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			67.17000	0.06717	60,600	7.41	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			684.66000	0.68466	677,070	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,549.45000	4.54945	4,545,140	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			704.62000	0.70462	696,930	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,978.73000	3.97873	3,973,710	8.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			871.54000	0.87154	863,140	8.05	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,588.36000	4.58836	4,584,100	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			694.58000	0.69458	686,940	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,627.37000	4.62737	4,623,160	8.19	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			24.91000	0.02491	24,390	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,397.81000	14.39781	14,403,050	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			24.41000	0.02441	23,900	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,438.34000	14.43834	14,443,590	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			23.91000	0.02391	23,410	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,357.26000	14.35726	14,362,490	7.63	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,127.06000	1.12706	1,122,640	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,093.85000	5.09385	5,092,050	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,116.44000	1.11644	1,112,040	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,026.55000	5.02655	5,024,720	6.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,137.78000	1.13778	1,133,350	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,060.17000	5.06017	5,058,350	6.59	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												7,088,580.96	59	103,70
R197	On	05/11/2020	Bond Future			314.90006	314.90006	314.78919	314.78919			0.00	0	2,90
R197	On	04/02/2021	Bond Future			310.23728	310.23728	310.13803	310.13803			0.00	0	
R197	On	06/05/2021	Bond Future			313.66365	313.66365	313.55715	313.55715			0.00	0	
R197	On	05/08/2021	Bond Future			309.18164	309.18164	309.08258	309.08258			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			211.76547	211.76547	210.90939	210.90939			0.00	0	7,90
R202	On	04/02/2021	Bond Future			209.73878	209.73878	208.88280	208.88280			0.00	0	
R202	On	06/05/2021	Bond Future			212.05497	212.05497	211.18542	211.18542			0.00	0	
R202	On	05/08/2021	Bond Future			210.18385	210.18385	209.31028	209.31028			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	05/11/2020	Bond Future			4.50349	108.53950	4.53442	108.46955		1.81	0.00	0	33,41
R2023	On	04/02/2021	Bond Future			4.57857	109.61008	4.61141	109.54395		1.79	0.00	0	
R2023	On	06/05/2021	Bond Future			4.60780	106.88691	4.64672	106.81787		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.64099	108.06039	4.68466	107.99361		1.62	0.00	0	
Total R2023 Future												0.00	0	33,41
R2023	On	05/11/2020	Bond Future	7.46	Call			6,362.81000	6.36281	6,432,760	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,383.73000	6.38373	6,453,680	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,341.90000	6.34190	6,411,850	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,391.16000	3.39116	3,456,760	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			3.18000	0.00318	2,650	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,410.32000	3.41032	3,475,940	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			3.04000	0.00304	2,530	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,371.99000	3.37199	3,437,570	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			3.32000	0.00332	2,770	2.28	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,020.93000	5.02093	5,089,870	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.59000	0.00059	0,490	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,037.53000	5.03753	5,106,480	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.56000	0.00056	0,470	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,004.32000	5.00432	5,073,260	2.12	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
R2023	On	06/05/2021	Bond Future	7.56	Put			0.61000	0.00061	0,510	2.12		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,227.60000	1.22760	1,275,040	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			292.69000	0.29269	273,350	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,239.03000	1.23903	1,286,670	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			289.02000	0.28902	269,880	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,216.20000	1.21620	1,263,450	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			296.40000	0.29640	276,870	1.70		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	33,41
R2030	On	05/11/2020	Bond Future			9.45996	93.34154	9.47720	93.24317		12.43		0.00	0	91,78
R2030	On	04/02/2021	Bond Future			9.68189	90.25831	9.69920	90.16285		13.93		0.00	0	
R2030	On	06/05/2021	Bond Future			9.90382	91.23462	9.92226	91.13628		12.82		0.00	0	
R2030	On	05/08/2021	Bond Future			10.14563	88.23115	10.16446	88.13427		11.31		0.00	0	
Total R2030 Future													0.00	0	91,78
R2030	On	05/11/2020	Bond Future	9.39	Call			946.77000	0.94677	966,010	12.33		0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			1,445.74000	1.44574	1,366,610	12.33		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			972.33000	0.97233	992,260	12.34		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			1,413.90000	1.41390	1,335,460	12.34		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			921.62000	0.92162	940,180	12.32		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			1,478.04000	1.47804	1,398,230	12.32		0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			1,782.08000	1.78208	1,822,380	12.59		0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			747.53000	0.74753	689,460	12.59		0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,571.30000	1.57130	1,606,610	12.53		0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			874.62000	0.87462	811,560	12.53		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,221.12000	1.22112	1,247,630	12.42		0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,148.17000	1.14817	1,076,310	12.42		0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,746.03000	1.74603	1,785,490	12.58		0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			767.68000	0.76768	708,770	12.58		0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,154.01000	3.15401	3,219,870	13.05		0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			290.44000	0.29044	257,930	13.05		0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			6,681.45000	6.68145	6,582,470	11.69		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			10.43000	0.01043	9,820	11.69		0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			3,754.26000	3.75426	3,655,480	11.82		0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			144.66000	0.14466	144,250	11.82		0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			2,577.06000	2.57706	2,633,550	12.85		0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			428.15000	0.42815	386,270	12.85		0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			8,315.48000	8.31548	8,216,920	11.69		0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			1.88000	0.00188	1,690	11.69		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,807.88000	3.80788	3,709,020	11.81		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	8.85	Call			138.28000	0.13828	137,790	11.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,605.50000	1.60550	1,641,630	12.54	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			852.39000	0.85239	790,150	12.54	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			4,471.77000	4.47177	4,372,310	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			78.29000	0.07829	77,200	11.73	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,018.29000	2.01829	1,929,710	12.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			594.46000	0.59446	604,250	12.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			5,497.01000	5.49701	5,585,380	13.81	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			59.09000	0.05909	49,090	13.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			6,805.35000	6.80535	6,706,410	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			9.23000	0.00923	8,660	11.69	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			2,843.15000	2.84315	2,747,450	11.97	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			305.19000	0.30519	307,860	11.97	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,479.15000	3.47915	3,549,500	13.16	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			233.88000	0.23388	205,860	13.16	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			5,643.85000	5.64385	5,544,480	11.70	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			27.90000	0.02790	26,900	11.70	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			2,890.68000	2.89068	2,794,720	11.96	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			293.60000	0.29360	296,010	11.96	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			4,993.75000	4.99375	5,078,960	13.65	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			83.92000	0.08392	70,760	13.65	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.20	Put			4,400.43000	4.40043	4,328,130	13.53	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,593.81000	1.59381	1,616,970	13.53	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			9,135.61000	9.13561	9,045,370	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			356.68000	0.35668	361,900	13.26	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			8,204.18000	8.20418	8,115,820	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			474.82000	0.47482	481,920	13.26	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			4,703.80000	4.70380	4,629,460	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,436.88000	1.43688	1,458,000	13.48	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			8,257.81000	8.25781	8,169,320	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			467.11000	0.46711	474,080	13.26	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			5,785.45000	5.78545	5,705,150	13.32	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,001.96000	1.00196	1,017,120	13.32	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,411.05000	4.41105	4,462,950	14.37	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,705.57000	1.70557	1,662,010	14.37	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,514.06000	1.51406	1,536,190	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			4,550.46000	4.55046	4,477,130	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,533.70000	1.53370	1,556,090	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			4,512.59000	4.51259	4,439,520	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,494.57000	1.49457	1,516,450	13.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/02/2021	Bond Future	9.15	Put		4,588.53000	4.58853	4,514,950	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,849.12000	1.84912	1,875,620	12.32	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,695.71000	5.69571	5,623,870	12.32	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,670.49000	11.67049	11,579,250	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		430.11000	0.43011	437,210	12.20	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,816.81000	3.81681	3,862,410	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		781.20000	0.78120	761,110	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		773.02000	0.77302	753,080	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,593.44000	9.59344	9,671,530	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		789.45000	0.78945	769,200	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,107.00000	6.10700	6,167,950	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,884.83000	1.88483	1,847,440	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,631.67000	9.63167	9,709,920	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,192.26000	3.19226	3,139,520	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,961.39000	5.96139	5,888,040	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,719.68000	1.71968	1,744,670	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,480.63000	3.48063	3,523,380	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,492.68000	3.49268	3,437,090	12.77	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,669.93000	9.66993	9,748,330	13.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,680.65000	5.68065	5,612,540	10.72	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		1,905.80000	1.90580	1,934,570	10.72	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		10,021.28000	10.02128	10,100,540	12.26	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		762.16000	0.76216	744,540	12.26	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		7,681.52000	7.68152	7,603,700	10.57	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,139.84000	1.13984	1,158,900	10.57	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,281.34000	4.28134	4,331,530	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,980.16000	2.98016	2,933,470	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,310.33000	4.31033	4,360,730	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,958.74000	2.95874	2,912,260	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,252.13000	4.25213	4,302,100	11.41	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,001.40000	3.00140	2,954,490	11.41	0.00	0	
Total R2030 Option											0.00	0	112,80
Total For R2030											0.00	0	204,55
R2032	On	05/11/2020	Bond Future			10.47950	86.28465	10.48682	86.24158	15.28	1,207,985.10	14	121,10
R2032	On	04/02/2021	Bond Future			10.71906	87.13574	10.72607	87.09581	16.38	0.00	0	
R2032	On	06/05/2021	Bond Future			10.95712	83.93238	10.96475	83.89027	15.87	0.00	0	
R2032	On	05/08/2021	Bond Future			11.20862	84.85429	11.21615	84.81406	13.29	0.00	0	
Total R2032 Future											1,207,985.10	14	121,10
R2032	On	05/11/2020	Bond Future	9.76	Call		128.43000	0.12843	121,590	14.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	9.76	Put			4,554.77000	4.55477	4,504,860	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			4.73000	0.00473	4,050	14.30	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			5,446.03000	5.44603	5,398,230	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call			67.27000	0.06727	62,540	14.30	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call			3,260.83000	3.26083	3,276,310	15.59	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1.59000	0.00159	1,310	14.30	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			6,504.70000	6.50470	6,458,860	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			29.82000	0.02982	27,050	14.30	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			3,680.47000	3.68047	3,699,820	15.75	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			4,612.61000	4.61261	4,562,850	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			8,659.27000	8.65927	8,615,520	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			133.88000	0.13388	126,900	14.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			4,497.22000	4.49722	4,447,170	14.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			123.20000	0.12320	116,510	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			287.79000	0.28779	264,070	15.75	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put			370.74000	0.37074	343,150	15.59	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			9,806.38000	9.80638	9,763,030	14.30	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			873.25000	0.87325	872,140	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			7,509.93000	7.50993	7,468,890	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			885.15000	0.88515	884,070	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			7,458.69000	7.45869	7,417,680	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			861.47000	0.86147	860,340	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			239.96000	0.23996	238,290	15.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			9,298.49000	9.29849	9,256,820	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			544.23000	0.54423	542,490	15.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			3,427.89000	3.42789	3,435,990	16.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			7,561.35000	7.56135	7,520,290	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			2,895.26000	2.89526	2,863,430	16.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put			12,331.61000	12.33161	12,290,010	15.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			7,824.92000	7.82492	7,847,830	16.98	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,774.58000	1.77458	1,755,380	16.98	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			7,748.76000	7.74876	7,771,520	16.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,797.88000	1.79788	1,778,530	16.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			9,476.86000	9.47686	9,503,640	17.20	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			1,235.22000	1.23522	1,219,890	17.20	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			5,947.12000	5.94712	5,912,110	15.12	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,341.65000	2.34165	2,348,750	15.12	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			7,786.73000	7.78673	7,809,560	16.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,786.09000	1.78609	1,766,810	16.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			3,609.62000	3.60962	3,585,070	13.19	0.00	0	

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		4.367.61000	4.36761	4,383,120	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,657.11000	3.65711	3,632,390	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,396.39000	4.39639	4,411,980	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,633.15000	3.63315	3,608,510	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,425.55000	4.42555	4,441,230	13.19	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											1,207,985.10	14	136,97
R2035	On	05/11/2020	Bond Future			11.26850	84.89871	11.27601	84.85265	17.21	594,290.97	7	102,02
R2035	On	04/02/2021	Bond Future			11.52366	85.73609	11.53091	85.69309	18.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.76900	82.18811	11.77686	82.14294	17.93	0.00	0	
R2035	On	05/08/2021	Bond Future			12.03164	83.09071	12.03943	83.04740	14.87	0.00	0	
Total R2035 Future											594,290.97	7	102,02
R2035	On	05/11/2020	Bond Future	10.32	Call		63.83000	0.06383	59,020	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		6,243.01000	6.24301	6,192,140	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		66.71000	0.06671	61,760	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,177.81000	6.17781	6,126,800	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		69.70000	0.06970	64,610	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		6,112.80000	6.11280	6,061,650	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		10,199.68000	10.19968	10,154,680	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,753.73000	4.75373	4,714,000	17.70	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.05	Call		614.65000	0.61465	612,660	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		10,138.83000	10.13883	10,093,840	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		623.62000	0.62362	621,640	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		10,078.17000	10.07817	10,033,190	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		605.79000	0.60579	603,790	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		699.01000	0.69901	697,130	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,599.26000	9.59926	9,554,380	17.26	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call		2,386.88000	2.38688	2,390,150	17.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,172.60000	1.17260	1,174,790	16.93	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call		6,269.68000	6.26968	6,288,500	18.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,723.57000	3.72357	3,693,940	17.95	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Call		6,234.39000	6.23439	6,253,120	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,003.26000	2.00326	2,008,540	16.93	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,102.43000	3.10243	3,111,600	17.26	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,791.73000	5.79173	5,755,730	17.26	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		10,768.02000	10.76802	10,725,040	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		7,853.79000	7.85379	7,813,900	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		2,985.36000	2.98536	2,958,920	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,966.65000	2.96665	2,940,300	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	12.35	Call		6,199.39000	6.19939	6,218,030	18.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,004.41000	3.00441	2,977,880	18.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,102.57000	5.10257	5,118,110	17.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		3,711.99000	3.71199	3,723,150	17.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,031.07000	5.03107	4,997,060	17.50	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.77	Call		7,735.35000	7.73535	7,757,620	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,318.12000	2.31812	2,295,220	19.01	0.00	0	1,6
R2035	On	05/08/2021	Bond Future	5.29	Call		0.07000	0.00007	0,070	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,276.65000	55.27665	55,233,340	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.07000	0.00007	0,070	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,159.94000	55.15994	55,116,630	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.08000	0.00008	0,080	13.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		55,043.37000	55.04337	55,000,060	13.92	0.00	0	
Total R2035 Option											0.00	0	8,6
Total For R2035											594,290.97	7	110,6
R2037	On	05/11/2020	Bond Future			11.54185	80.24010	11.54930	80.19538	18.35	1,203,601.50	15	139,2
R2037	On	04/02/2021	Bond Future			11.78989	76.77741	11.79710	76.73554	20.73	0.00	0	
R2037	On	06/05/2021	Bond Future			12.03721	77.60832	12.04502	77.56438	19.12	0.00	0	
R2037	On	05/08/2021	Bond Future			12.30402	74.20507	12.31179	74.16282	16.88	0.00	0	
Total R2037 Future											1,203,601.50	15	139,27
R2037	On	05/11/2020	Bond Future	10.18	Call		10.11000	0.01011	8,800	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,937.68000	8.93768	8,891,650	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		10.67000	0.01067	9,310	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,867.53000	8.86753	8,821,450	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		9.57000	0.00957	8,320	17.15	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,007.94000	9.00794	8,961,970	17.15	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,057.14000	3.05714	3,023,800	20.70	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,050.75000	4.05075	4,059,280	20.70	0.00	0	3
R2037	On	04/02/2021	Bond Future	11.90	Call		3,833.37000	3.83337	3,841,100	20.63	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,239.62000	3.23962	3,205,480	20.63	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		9,112.92000	9.11292	9,069,030	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		840.30000	0.84030	838,280	19.58	0.00	0	2
R2037	On	04/02/2021	Bond Future	13.73	Call		10,671.21000	10.67121	10,699,550	22.62	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		614.56000	0.61456	601,030	22.62	0.00	0	3
R2037	On	04/02/2021	Bond Future	10.85	Call		1,324.96000	1.32496	1,324,140	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,141.32000	7.14132	7,098,630	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		706.31000	0.70631	704,100	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,868.17000	9.86817	9,824,090	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,440.85000	14.44085	14,397,000	19.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	9.65	Call		242.55000	0.24255	240,570	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		641.27000	0.64127	638,990	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,287.76000	10.28776	10,243,610	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		650.27000	0.65027	648,000	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,227.28000	10.22728	10,183,140	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		632.37000	0.63237	630,080	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,348.43000	10.34843	10,304,270	19.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,530.51000	5.53051	5,546,450	19.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,466.51000	3.46651	3,438,510	19.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,562.15000	5.56215	5,578,190	19.31	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,444.32000	3.44432	3,416,420	19.31	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,594.09000	5.59409	5,610,220	19.32	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,422.48000	3.42248	3,394,670	19.32	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,305.55000	4.30555	4,320,070	16.64	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,587.89000	4.58789	4,560,160	16.64	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,333.41000	4.33341	4,348,010	16.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,561.10000	4.56110	4,533,450	16.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,361.34000	4.36134	4,376,020	16.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,534.45000	4.53445	4,506,880	16.66	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											1,203,601.50	15	140,56
R2040	On	05/11/2020	Bond Future			11.68614	82.06725	11.69864	81.98830	18.84	656,538.00	8	72,83
R2040	On	04/02/2021	Bond Future			11.93164	78.37232	11.94414	78.29601	21.23	0.00	0	
R2040	On	06/05/2021	Bond Future			12.17620	79.22058	12.18954	79.14177	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future			12.44005	75.58470	12.45363	75.50726	17.13	0.00	0	
Total R2040 Future											656,538.00	8	72,83
R2040	On	05/11/2020	Bond Future	10.31	Call		8.25000	0.00825	7,330	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,620.14000	9.62014	9,540,270	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		8.73000	0.00873	7,770	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,544.87000	9.54487	9,464,960	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		7.79000	0.00779	6,910	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1.21000	0.00121	1,020	17.43	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		1,006.73000	1.00673	1,005,840	18.46	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,276.53000	2.27653	2,196,690	18.46	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		5.19000	0.00519	4,550	17.43	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		1,577.86000	1.57786	1,585,340	18.76	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		1,569.28000	1.56928	1,497,810	18.76	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		16,101.24000	16.10124	16,022,280	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.03000	0.00003	0,020	17.43	0.00	0	2,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	10.00	Put			12,012.70000	12.01270	11,933,560	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			9,695.53000	9.69553	9,615,700	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			4,819.84000	4.81984	4,734,910	17.52	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			204.15000	0.20415	198,170	17.52	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put			14,185.41000	14.18541	14,106,430	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			0.17000	0.00017	0,140	17.43	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			10,226.75000	10.22675	10,147,160	17.43	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			17,776.46000	17.77646	17,699,910	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			128.01000	0.12801	127,770	19.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			12,109.10000	12.10910	12,034,270	19.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Call			475.64000	0.47564	477,120	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call			2,554.86000	2.55486	2,571,840	20.26	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			11,032.22000	11.03222	10,958,250	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,294.31000	4.29431	4,238,150	20.54	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call			614.25000	0.61425	616,650	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			10,966.59000	10.96659	10,892,680	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			623.28000	0.62328	625,750	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put			10,901.16000	10.90116	10,827,320	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			605.32000	0.60532	607,660	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			4,892.51000	4.89251	4,833,180	20.26	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			17,126.86000	17.12686	17,050,370	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			149.50000	0.14950	149,320	19.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,306.95000	13.30695	13,231,440	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			362.90000	0.36290	363,700	19.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			3,032.77000	3.03277	3,052,920	20.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			5,319.47000	5.31947	5,354,030	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			3,921.33000	3.92133	3,877,080	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			5,351.80000	5.35180	5,386,520	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			3,896.42000	3.89642	3,852,330	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			5,287.45000	5.28745	5,321,850	19.52	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			3,946.61000	3.94661	3,902,200	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call			12,601.30000	12.60130	12,663,280	18.57	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			969.47000	0.96947	954,010	18.57	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Call			4,617.29000	4.61729	4,651,020	16.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			4,524.10000	4.52410	4,480,390	16.85	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			10,239.36000	10.23936	10,175,260	16.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			4,470.41000	4.47041	4,427,010	16.87	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			1,491.67000	1.49167	1,505,010	16.04	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			7,750.37000	7.75037	7,692,670	16.04	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			2,298.70000	2.29870	2,318,440	16.04	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	12.48	Call			4,647.20000	4.64720	4,681,090	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			4,497.18000	4.49718	4,453,630	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			4,677.19000	4.67719	4,711,230	16.87	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												656,538.00	8	94,15
R2044	On	05/11/2020	Bond Future			11.75935	78.60482	11.76672	78.55856		19.62	0.00	0	47,25
R2044	On	04/02/2021	Bond Future			11.99818	75.00089	12.00535	74.95743		22.10	0.00	0	
R2044	On	06/05/2021	Bond Future			12.23594	75.81271	12.24372	75.76711		20.37	0.00	0	
R2044	On	05/08/2021	Bond Future			12.49239	72.26458	12.50016	72.22066		17.81	0.00	0	
Total R2044 Future												0.00	0	47,25
R2044	On	05/11/2020	Bond Future	10.35	Call			6.86000	0.00686	5,890	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,871.36000	9.87136	9,824,130	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			7.27000	0.00727	6,250	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,794.69000	9.79469	9,747,410	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			6.47000	0.00647	5,540	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,948.17000	9.94817	9,900,980	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			195.64000	0.19564	186,180	18.18	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,861.70000	4.86170	4,805,980	18.18	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put			12,313.45000	12.31345	12,267,000	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			0.95000	0.00095	0,760	18.16	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			18,283.43000	18.28343	18,237,170	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	18.16	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Call			290.63000	0.29063	279,420	18.22	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			4,198.74000	4.19874	4,141,270	18.22	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	11.43	Call			669.88000	0.66988	656,350	18.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			2,833.85000	2.83385	2,774,060	18.56	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.72	Put			14,962.92000	14.96292	14,916,630	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.09000	0.00009	0,060	18.16	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.97	Put			12,881.88000	12.88188	12,835,500	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.58000	0.00058	0,460	18.16	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			22,670.65000	22.67065	22,624,390	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.16	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	10.02	Put			12,475.23000	12.47523	12,428,800	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			0.83000	0.00083	0,660	18.16	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put			18,735.03000	18.73503	18,688,770	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000	18.16	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			12,963.59000	12.96359	12,917,220	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.54000	0.00054	0,430	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			577.71000	0.57771	564,310	18.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	11.38	Put		3,072.02000	3.07202	3,012,360	18.47		0.00	0	30
R2044	On	04/02/2021	Bond Future	10.04	Put		14,065.55000	14.06555	14,019,940	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		305.75000	0.30575	303,600	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,015.18000	1.01518	1,013,490	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,694.72000	8.69472	8,649,570	20.63		0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		461.39000	0.46139	459,040	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,242.86000	12.24286	12,197,050	20.63		0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		17,065.83000	17.06583	17,020,750	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		152.54000	0.15254	150,920	20.63		0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		514.54000	0.51454	512,180	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,755.20000	11.75520	11,709,380	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		522.50000	0.52250	520,150	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,686.36000	11.68636	11,640,550	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		506.67000	0.50667	504,310	20.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,824.24000	11.82424	11,778,420	20.63		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,836.24000	7.83624	7,796,330	19.18		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,259.37000	2.25937	2,265,060	19.18		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		5,351.24000	5.35124	5,366,780	20.37		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,876.25000	3.87625	3,846,190	20.37		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,566.95000	3.56695	3,577,030	19.67		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,001.57000	4.00157	3,971,040	20.32		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,629.29000	5.62929	5,593,770	19.67		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,129.91000	5.12991	5,144,780	20.29		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,052.64000	4.05264	4,021,910	20.29		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,161.35000	5.16135	5,176,320	20.31		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,027.03000	4.02703	3,996,400	20.31		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,192.86000	5.19286	5,207,930	20.32		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,821.45000	4.82145	4,837,930	17.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,317.02000	4.31702	4,289,580	17.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,851.18000	4.85118	4,867,750	17.65		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,290.98000	4.29098	4,263,630	17.65		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,880.97000	4.88097	4,897,620	17.66		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,265.08000	4.26508	4,237,810	17.66		0.00	0	
Total R2044 Option											0.00	0	21,64	
Total For R2044											0.00	0	68,85	
R2048	On	05/11/2020	Bond Future			11.71358	77.51672	11.71587	77.50210	20.08		5,503,687.12	71	113,00
R2048	On	04/02/2021	Bond Future			11.95055	78.28128	11.95242	78.26976	21.32		0.00	0	
R2048	On	06/05/2021	Bond Future			12.17803	74.71582	12.18025	74.70260	20.81		0.00	0	
R2048	On	05/08/2021	Bond Future			12.42102	75.53647	12.42299	75.52516	17.10		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Future												5,503,687.12	71	113,07
R2048	On	05/11/2020	Bond Future	10.03	Call			1.06000	0.00106	0,830	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			12,309.83000	12.30983	12,294,980	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call			1.14000	0.00114	0,890	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			0.86000	0.00086	0,670	18.55	0.00	0	9
R2048	On	05/11/2020	Bond Future	10.04	Put			12,226.70000	12.22670	12,211,830	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			0.99000	0.00099	0,770	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			12,393.12000	12.39312	12,378,280	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put			5,017.85000	5.01785	4,990,570	18.64	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			187.13000	0.18713	174,470	18.64	0.00	0	9
R2048	On	05/11/2020	Bond Future	10.00	Put			12,560.10000	12.56010	12,545,290	18.55	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			630.53000	0.63053	623,480	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			10,877.04000	10.87704	10,858,470	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			640.11000	0.64011	633,020	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			10,809.23000	10.80923	10,790,620	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			621.05000	0.62105	614,060	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			10,945.08000	10.94508	10,926,570	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			9,067.79000	9.06779	9,047,890	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			942.31000	0.94231	933,930	19.85	0.00	0	2,5
R2048	On	04/02/2021	Bond Future	11.50	Put			5,299.69000	5.29969	5,277,520	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			2,417.02000	2.41702	2,406,370	20.63	0.00	0	2,5
R2048	On	06/05/2021	Bond Future	12.34	Put			4,194.30000	4.19430	4,177,290	20.92	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			5,165.74000	5.16574	5,161,970	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			4,168.01000	4.16801	4,151,020	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			5,197.60000	5.19760	5,193,870	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,141.87000	4.14187	4,124,920	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			5,133.94000	5.13394	5,130,150	20.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			4,882.85000	4.88285	4,881,270	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			4,386.49000	4.38649	4,373,600	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			4,913.15000	4.91315	4,911,590	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			4,360.15000	4.36015	4,347,280	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			4,852.62000	4.85262	4,851,020	17.10	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			4,412.99000	4.41299	4,400,080	17.10	0.00	0	
Total R2048 Option												0.00	0	7,0
Total For R2048												5,503,687.12	71	120,1
R208	On	05/11/2020	Bond Future			3.61582	101.95095	3.49088	101.99951		0.18	0.00	0	7,5
Total R208 Future												0.00	0	7,5
R208	On	05/11/2020	Bond Future	4.78	Call			498.74000	0.49874	450,180	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R208	On	05/11/2020	Bond Future	4.79	Call			502.59000	0.50259	454,030	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			494.89000	0.49489	446,330	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.27	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			11.06360	65.47862	11.07579	65.41353		19.66	0.00	0	27,80
R209	On	04/02/2021	Bond Future			11.28043	66.12446	11.29257	66.06145		21.15	0.00	0	
R209	On	06/05/2021	Bond Future			11.49476	63.69884	11.50763	63.63387		20.33	0.00	0	2,8
R209	On	05/08/2021	Bond Future			11.71890	64.39854	11.73193	64.33459		17.42	0.00	0	
Total R209 Future												0.00	0	30,6
R209	On	05/11/2020	Bond Future	10.01	Call			41.63000	0.04163	38,880	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,112.85000	6.11285	6,045,010	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			43.53000	0.04353	40,700	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,054.03000	6.05403	5,986,110	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			39.80000	0.03980	37,130	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,171.81000	6.17181	6,104,050	18.74	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			7,543.68000	7.54368	7,484,700	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			906.15000	0.90615	910,260	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			7,495.03000	7.49503	7,436,130	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			917.42000	0.91742	921,620	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			7,446.55000	7.44655	7,387,740	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			894.98000	0.89498	899,010	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,397.70000	2.39770	2,367,340	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,351.94000	2.35194	2,321,950	20.99	0.00	0	7,1
R209	On	06/05/2021	Bond Future	10.25	Put			8,247.83000	8.24783	8,192,770	19.51	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,408.60000	1.40860	1,418,510	19.51	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			3,203.63000	3.20363	3,225,370	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			4,523.11000	4.52311	4,479,880	19.88	0.00	0	7,1
R209	On	06/05/2021	Bond Future	12.25	Call			5,939.36000	5.93936	5,974,340	20.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			5,877.12000	5.87712	5,911,860	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,382.35000	2.38235	2,352,120	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			5,908.22000	5.90822	5,943,080	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,367.09000	2.36709	2,336,980	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			5,846.07000	5.84607	5,880,680	20.94	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			4,139.09000	4.13909	4,167,300	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,806.57000	3.80657	3,770,830	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,164.89000	4.16489	4,193,230	17.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			3,783.74000	3.78374	3,748,130	17.22	0.00	0	

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			4,113.12000	4.11312	4,141,200	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,829.29000	3.82929	3,793,420	17.20	0.00	0	
Total R209 Option												0.00	0	19,62
Total For R209												0.00	0	50,27
R210	On	05/11/2020	Bond Future			187.04131	187.04131	186.46990	186.46990			0.00	0	2,23
R210	On	04/02/2021	Bond Future			188.93260	188.93260	188.36307	188.36307			0.00	0	
R210	On	06/05/2021	Bond Future			188.30640	188.30640	187.72696	187.72696			0.00	0	
R210	On	05/08/2021	Bond Future			190.41820	190.41820	189.83753	189.83753			0.00	0	
Total R210 Future												0.00	0	2,23
Total For R210												0.00	0	2,23
R212	On	05/11/2020	Bond Future			170.31912	170.31912	170.26521	170.26521			0.00	0	6,88
R212	On	04/02/2021	Bond Future			169.74432	169.74432	169.69689	169.69689			0.00	0	
R212	On	06/05/2021	Bond Future			171.61915	171.61915	171.56782	171.56782			0.00	0	
R212	On	05/08/2021	Bond Future			171.21311	171.21311	171.16599	171.16599			0.00	0	
Total R212 Future												0.00	0	6,88
Total For R212												0.00	0	6,88
R213	On	05/11/2020	Bond Future			9.96112	82.54387	9.97842	82.44815		14.46	0.00	0	16,60
R213	On	04/02/2021	Bond Future			10.18776	83.35802	10.20516	83.26476		15.54	0.00	0	
R213	On	06/05/2021	Bond Future			10.40491	80.72950	10.42336	80.63356		14.91	0.00	0	
R213	On	05/08/2021	Bond Future			10.63806	81.61591	10.65686	81.52122		12.67	0.00	0	
Total R213 Future												0.00	0	16,60
R213	On	05/11/2020	Bond Future	9.60	Call			407.52000	0.40752	411,600	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,535.72000	2.53572	2,444,080	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			421.45000	0.42145	425,850	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,492.47000	2.49247	2,401,150	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			393.99000	0.39399	397,760	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,579.42000	2.57942	2,487,470	13.79	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,676.72000	5.67672	5,599,300	14.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,165.57000	1.16557	1,181,610	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,634.31000	5.63431	5,557,090	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,180.98000	1.18098	1,197,220	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,592.25000	5.59225	5,515,230	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,150.45000	1.15045	1,166,290	14.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,383.52000	8.38352	8,453,520	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,176.22000	1.17622	1,150,280	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,418.42000	8.41842	8,488,590	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,165.34000	1.16534	1,139,570	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,348.66000	8.34866	8,418,490	16.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	06/05/2021	Bond Future	11.89	Put		1,187.18000	1.18718	1,161,070	16.14		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,244.81000	4.24481	4,292,380	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		3,231.07000	3.23107	3,183,950	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		4,189.13000	4.18913	4,236,300	12.74		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		3,274.43000	3.27443	3,226,910	12.74		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		4,217.08000	4.21708	4,264,450	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		3,252.84000	3.25284	3,205,520	12.75		0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	16,60
R214	On	05/11/2020	Bond Future			11.40424	62.77375	11.41142	62.73541	21.02		127,367,938.75	2,029	17,46
R214	On	04/02/2021	Bond Future			11.62398	63.39288	11.63095	63.35680	22.56		0.00	0	
R214	On	06/05/2021	Bond Future			11.83393	60.80086	11.84144	60.76309	21.73		0.00	0	
R214	On	05/08/2021	Bond Future			12.05697	61.46861	12.06445	61.43212	18.59		0.00	0	
Total R214 Future												127,367,938.75	2,029	17,46
R214	On	05/11/2020	Bond Future	10.25	Call		29.87000	0.02987	26,950	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,771.64000	6.77164	6,730,380	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		31.29000	0.03129	28,270	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,710.07000	6.71007	6,668,710	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		28.50000	0.02850	25,680	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,833.36000	6.83336	6,792,200	20.04		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		818.80000	0.81880	816,560	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,206.49000	8.20649	8,168,170	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		798.11000	0.79811	795,850	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,310.42000	8.31042	8,272,080	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		808.41000	0.80841	806,160	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,258.37000	8.25837	8,220,040	21.79		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,073.05000	5.07305	5,087,010	22.04		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,980.82000	2.98082	2,957,010	22.04		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,014.95000	5.01495	5,028,750	22.00		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,017.67000	3.01767	2,993,700	22.00		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,043.98000	5.04398	5,057,860	22.02		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,999.19000	2.99919	2,975,300	22.02		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,164.89000	4.16489	4,140,750	18.33		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,972.69000	3.97269	3,985,110	18.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,141.04000	4.14104	4,116,970	18.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,922.63000	3.92263	3,934,910	18.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,189.08000	4.18908	4,164,870	18.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,947.52000	3.94752	3,959,870	18.33		0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										127,367,938.75	2,029	17,4€
Total for Bond										143,622,622.40	2,203	1,190,6€
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			705.50000	705.50000	705.12700	705.12700				0.00	0	1,00
GOVI On 04/02/2021 GOVI			712.45400	712.45400	712.10600	712.10600				0.00	0	
GOVI On 06/05/2021 GOVI			720.14000	720.14000	719.77500	719.77500				0.00	0	
GOVI On 05/08/2021 GOVI			727.95700	727.95700	727.60800	727.60800				0.00	0	
Total GOVI Future										0.00	0	1,00
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			327,130.00000	32.71300	323,400,000			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			327,230.00000	32.72300	323,500,000			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			327,030.00000	32.70300	323,300,000			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			388,540.00000	38.85400	385,060,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			388,340.00000	38.83400	384,860,000			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			388,440.00000	38.84400	384,960,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			410,950.00000	41.09500	414,600,000			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			410,850.00000	41.08500	414,500,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			411,050.00000	41.10500	414,700,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			84,780.00000	8.47800	88,270,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			84,680.00000	8.46800	88,170,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			84,580.00000	8.45800	88,070,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			760.77200	760.77200	760.71700	760.71700			0.00	0	
AL37	On	04/02/2021	Index Future			768.27000	768.27000	768.24700	768.24700			0.00	0	
AL37	On	06/05/2021	Index Future			776.55800	776.55800	776.52000	776.52000			0.00	0	
AL37	On	05/08/2021	Index Future			784.98800	784.98800	784.97000	784.97000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			814.56400	814.56400	813.84000	813.84000			0.00	0	
AL7T	On	04/02/2021	Index Future			822.59300	822.59300	821.89600	821.89600			0.00	0	
AL7T	On	06/05/2021	Index Future			831.46600	831.46600	830.74600	830.74600			0.00	0	
AL7T	On	05/08/2021	Index Future			840.49200	840.49200	839.78700	839.78700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			714.14100	714.14100	713.75300	713.75300			0.00	0	2
ALBI	On	04/02/2021	Index Future			721.18000	721.18000	720.81800	720.81800			0.00	0	
ALBI	On	06/05/2021	Index Future			728.95900	728.95900	728.58000	728.58000			0.00	0	
ALBI	On	05/08/2021	Index Future			736.87200	736.87200	736.50900	736.50900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			256.95100	256.95100	256.48100	256.48100			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			259.54700	259.54700	259.08300	259.08300			0.00	0	
IGOV	On	06/05/2021	Index Future			262.41000	262.41000	261.93600	261.93600			0.00	0	
IGOV	On	05/08/2021	Index Future			265.32100	265.32100	264.84900	264.84900			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR	On	21/10/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 18/11/2020 Jibar Future			3.35000	96.65000	3.35000	96.65000				0.00	0	
JIBAR f On 15/12/2020 Jibar Future			3.26500	96.73500	3.27500	96.72500				0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.25000	96.75000	3.26000	96.74000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.23000	96.77000	3.24000	96.76000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.22500	96.77500	3.23500	96.76500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.27000	96.73000	3.29000	96.71000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.42500	96.57500	3.44500	96.55500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.54000	96.46000	3.57000	96.43000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.69000	96.31000	3.72000	96.28000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.98500	96.01500	4.01500	95.98500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.33000	95.67000	4.36000	95.64000				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			90.28000	90.28000	90.29000	90.29000				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 :										143,622,622.40	2,203	1,253,12
AA06 On 15/04/2021 Spot Bond					0.00000	99.80439				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			5.28000	102.07244	5.28000	102.05805				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.57900	10.00000	109.54900				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.20000	296.98719	4.20000	296.82919				0.00	0	
Total ABCPI3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.41639				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.95717				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.23022	9.65000	102.79353				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.68987				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.40664				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.51482				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.91740				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.20898				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.10196				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.64509				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.30672				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.39583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	99.95605				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.56801				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	102.91686				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.76682				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.94246				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.25670				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.55598				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.74142				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.35224				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.89228				0.00	0	1,000,000.00
Total ABFN33 SPOT										0.00	0	1,000,000.00
Total For ABFN33										0.00	0	1,000,000.00
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.24243				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.51127				0.00	0	200,000,00
Total ABFN35 SPOT										0.00	0	200,000,00
Total For ABFN35										0.00	0	200,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.78253				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.38746				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.90227				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.85123				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.96937				0.00	0	500,000,00
Total ABFN40 SPOT										0.00	0	500,000,00
Total For ABFN40										0.00	0	500,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.69352				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.28462				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01212				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.01247				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01278				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.26193				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.60997				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.64182				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.80667				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.22197				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.47558				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.07000	4.07000	4.07000	143.41302			20,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total ABKI03 SPOT									20,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total For ABKI03									20,350,000,000,000.00	5,000,000,000	2,500,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.39807	100.00000	57.24637			0.00	0	0	
Total ABKI03/R212 SPOT									0.00	0	0	
Total For ABKI03/R212									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			7.75000	7.75000	7.75000	132.72157			465,000,000,000.00	60,000,000	30,000,000	
Total ABKI04 SPOT									465,000,000,000.00	60,000,000	30,000,000	
Total For ABKI04									465,000,000,000.00	60,000,000	30,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.96331	100.00000	14.92358			0.00	0	0	
Total ABKI04/I2025 SPOT									0.00	0	0	
Total For ABKI04/I2025									0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.71951			0.00	0	0	
Total ABKS1 SPOT									0.00	0	0	
Total For ABKS1									0.00	0	0	
ABN05 On 18/04/2021 Spot Bond			3.49000	211.71600	3.49000	211.60738			0.00	0	0	
Total ABN05 SPOT									0.00	0	0	
Total For ABN05									0.00	0	0	
ABN61 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	141.98104			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	174.04889				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	200.04264				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.12000	6.12000	6.12000	104.50628				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.12500	7.12500	7.12500	119.94988				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.78000	4.78000	4.78000	101.16256				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.13500	7.13500	7.13500	119.89554				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.17000	102.66245	4.17000	102.65095				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			4.62000	111.68002	4.62000	111.66616				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.83500	104.29081	4.83500	104.27704				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.94000	113.57257	4.94000	113.55752				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.69000	120.16509	6.69000	120.14361				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			7.90000	119.15630	7.90000	119.13122				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			5.36000	112.59282	5.36000	112.57637				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.01000	109.37231	7.01000	109.35150				0.00	0	980,000,00
Total ABS7 SPOT										0.00	0	980,000,00
Total For ABS7										0.00	0	980,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.27798	100.00000	10.25498				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.55000	2.55000	2.55000	311.06277				0.00	0	500,400,00
Total ABSI2 SPOT										0.00	0	500,400,00
Total For ABSI2										0.00	0	500,400,00
ABSI4 On 31/01/2022 Spot Bond			1.17000	169.33432	1.17000	169.25808				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.00000	10.00000	10.00000	105.68915				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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	100.39600				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.38301				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	270.26675				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	270.26285				0.00	0	
Total ACL128 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 ACL128										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	100.36696				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.36893				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.78313				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.38193				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.38193				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.39302				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.39302				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	183.76330				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	186.68378				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.36112				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 26/01/2021 Spot Bond					0.00000	101.29552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.35850				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.34872				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.68309				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.96402				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.75455				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.76205				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.73575				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.95397				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.28601				0.00	0	4,000,000.00
Total AGL03 SPOT										0.00	0	4,000,000.00
Total For AGL03										0.00	0	4,000,000.00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.92229				0.00	23,200,000	578,500.00
Total AGT01 SPOT										0.00	23,200,000	578,500.00
Total For AGT01										0.00	23,200,000	578,500.00
AGT02 On 28/11/2024 Spot Bond					0.00000	100.36295				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond					0.00000	97.99429				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	99.94579				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	99.94579				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	99.93609				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.94744				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.94798				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.94206				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.93615				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.91688				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.91101				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.92903				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.78308				0.00	0	
Total AHF5A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.81000	111.98158	5.81000	111.96415				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.82804				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.88797				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.30681				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.09869				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.30167				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.82798				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.88790				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.30663				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.54000	117.23073	6.54000	117.21012				0.00	0	1,695,000,00
Total AIR02 SPOT										0.00	0	1,695,000,00
Total For AIR02										0.00	0	1,695,000,00
AIR04 On 29/05/2024 Spot Bond			5.81000	114.59217	5.81000	114.57433				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.92500	92.93276	11.92500	92.90351		2,549,565,000,000.00			213,800,000	1,256,900,00
Total AIR05 SPOT								2,549,565,000,000.00			213,800,000	1,256,900,00
Total For AIR05								2,549,565,000,000.00			213,800,000	1,256,900,00
AIRL01 On 30/04/2028 Spot Bond			5.47000	175.24280	5.47000	175.14364				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.90810				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.18369				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.29815				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.58021				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.83822				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.49786				0.00	732,000,000	366,000,00
Total APF10 SPOT										0.00	732,000,000	366,000,00
Total For APF10										0.00	732,000,000	366,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	100.92498				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.06219				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.43045				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.61500	215.15287	5.61500	215.03029				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63000	193.03269	5.63000	192.92265				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09 On 21/10/2020 Spot Bond					0.00000	99.91296				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	100.98883				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.24453				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.66293				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.57785				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	

Contract 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 ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.52280				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.51632				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			2.15000	167.25586	2.15000	167.17615				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	96.97592				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.16012				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.16295				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.19500	167.16129	2.19500	167.08142				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.65473				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.68635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.68000	166.98095	5.68000	166.88538				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	101.02577				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.85703				0.00	400,000,000	100,000,000
Total ASN161 SPOT										0.00	400,000,000	100,000,000
Total For ASN161										0.00	400,000,000	100,000,000
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16 On 20/06/2021 Spot Bond					0.00000	100.68579				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.42690				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.22794				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.60000	94.82979	5.60000	94.77587				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.32791				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.33325				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.35992				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.98877				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.12273				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.68070				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.61938				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.42560				0.00	0	
Total ASN264 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 ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.32396				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.87829				0.00	2,000,000,000	
Total ASN278 SPOT										0.00	2,000,000,000	
Total For ASN278										0.00	2,000,000,000	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.86058				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.82504				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.47834				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.29376				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.35721				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.46455				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.49597				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.15500	5.15500	5.15500	92.65986				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.75500	5.75500	5.75500	84.04714				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.33686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.38843				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.00631				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.33959				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.71000	93.48393	5.71000	93.43049				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.36369				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.92001				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.92001				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.32786				0.00	0	7,700,00
Total ASN346 SPOT										0.00	0	7,700,00
Total For ASN346										0.00	0	7,700,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.34072				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.34741				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.34741				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.68058				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.42225				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.34022				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.35390				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.22002				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.43160				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.43160				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.41644				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.34348				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.76599				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.39588				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.34087				0.00	0	
Total ASN409 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 ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.40595				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.55201				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.26267				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.09272				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.40773				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.40773				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.30270				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.31323				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.43851				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.41918				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.34887				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.98711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.98697				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.34203				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.44570				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.00770				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.33038				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.06536				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.25192				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.12951				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.03121				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.88663				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.35244				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.42554				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.63955				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	96.52200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	101.48529				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.35114				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.53536				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.51583				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.51899				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.44239				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	100.40508				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.39106				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.39106				0.00	0	
Total ASN498 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 ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.70171				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.30744				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.25438				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.24101				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	100.94769	9.00000	100.41918				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	100.82442	8.18000	100.35858				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.84226	8.36000	100.36647				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.84226	8.36000	100.36647				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.17342				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.08274				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000.00	14,000,000,000	14,000,000,000	
Total ASN518 SPOT									10,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total For ASN518									10,000,000,000,000.00	14,000,000,000	14,000,000,000	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.61178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.47000	104.14231	4.47000	104.12964				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.37000	105.92553	5.37000	105.91002			5,370,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total BAW21 SPOT									5,370,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For BAW21									5,370,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.54709	9.30000	100.52184			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.96115			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.13119			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.75507			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.51484			0.00	0	0	
Total BAW30 SPOT									0.00	0	0	
Total For BAW30									0.00	0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.18927			0.00	0	0	
Total BAW31 SPOT									0.00	0	0	
Total For BAW31									0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			100.00000	17.18792	100.00000	17.12259			0.00	0	33,000,000,000	33,000,000,000
Total BAW33 SPOT									0.00	0	33,000,000,000	33,000,000,000
Total For BAW33									0.00	0	33,000,000,000	33,000,000,000
BAW34 On 09/10/2023 Spot Bond					0.00000	100.08752			0.00	960,000,000	480,000,000	480,000,000
Total BAW34 SPOT									0.00	960,000,000	480,000,000	480,000,000
Total For BAW34									0.00	960,000,000	480,000,000	480,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.11268			0.00	0	0	
Total BAYA57 SPOT									0.00	0	0	
Total For BAYA57									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
BAYA65 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	100.31897				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.31501				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.01000	8.01000	8.01000	107.44208				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.28872				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.28872				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.28872				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.61000	10.61000	10.61000	106.87167				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.28826				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.27376				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.27559				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.27568				0.00	0	
Total BAYA76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.27868				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.32913				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.32913				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.31572				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.33928				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.32865				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.33872				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	100.37971				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.38900				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38900				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.38900				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.39936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
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	100.38960				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.38960				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.40988				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.91757				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.86431				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	100.49274				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.55500	7.55500	7.55500	103.12768				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.12628				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.01942				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.18572				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.58336				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.81000	110.07558	6.81000	110.05521				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.81883				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.79789				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.71000	108.59196	6.71000	108.57248				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.62974				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.81000	106.62292	5.81000	106.60633				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.98407				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.48940				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.02564				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.34228				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.38932				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	99.11071				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.67976				0.00	1,000,000,000	500,000,00
Total BGT01 SPOT										0.00	1,000,000,000	500,000,00
Total For BGT01										0.00	1,000,000,000	500,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.61667				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.79395				0.00	7,400,000,000	5,000,000,00
Total BID09 SPOT										0.00	7,400,000,000	5,000,000,00
Total For BID09										0.00	7,400,000,000	5,000,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.78972				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.55000	115.33622	5.55000	115.31906				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.47087				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.15710				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.34497				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.34733				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34550				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.91779				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.18652				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	100.29331				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.97053				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.12004				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.66417				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.75407				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.76371				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.16395				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 16/07/2023 Spot Bond					0.00000	99.98575				0.00	400,000,000	400,000,000
Total BPPF23 SPOT										0.00	400,000,000	400,000,000
Total For BPPF23										0.00	400,000,000	400,000,000
BPPF24 On 03/08/2021 Spot Bond					0.00000	101.03747				0.00	0	0
Total BPPF24 SPOT										0.00	0	0
Total For BPPF24										0.00	0	0
BPPF25 On 03/08/2022 Spot Bond					0.00000	101.11725				0.00	0	0
Total BPPF25 SPOT										0.00	0	0
Total For BPPF25										0.00	0	0
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.03701				0.00	0	0
Total BPPF26 SPOT										0.00	0	0
Total For BPPF26										0.00	0	0
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.04010				0.00	0	0
Total BPPF27 SPOT										0.00	0	0
Total For BPPF27										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.38466				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.04204				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.32380				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			4.41000	108.56215	4.41000	108.54928			97,020,000,000.00		22,000,000	5,500,000
Total CBL26 SPOT									97,020,000,000.00		22,000,000	5,500,000
Total For CBL26									97,020,000,000.00		22,000,000	5,500,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.08335				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.99203				0.00	0	700,000,000
Total CBL29 SPOT										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CBL29										0.00	0	700,000,00
CCT01 On 23/06/2023 Spot Bond			7.05000	117.21904	7.05000	117.19685				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.57500	113.34266	8.57500	113.31666				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.40000	110.94692	8.40000	110.92170				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.35000	106.52421	9.35000	104.71533				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.79680	10.00000	109.76700				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	101.84776				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.59238				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.28818				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.39837				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.63655				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.33431				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.52501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.97942				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.05090				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.88164				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	157.47318	3.14000	157.31546				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.12000	2.12000	2.12000	158.14378				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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	109.79700	10.00000	109.76700				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	112.72166	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.85250				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			6.58000	112.75615	6.58000	112.73598				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.34926	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.46346				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.37219				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.00981				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.40500	102.58538	5.40500	102.57053				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.53899	10.98000	99.50960				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	99.85494				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.77274	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 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 CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.35385				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.49238				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.35719				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.96468				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.95622				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/12/2020 Spot Bond					0.00000	100.47741				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.64126				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.63311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.61343				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.41570				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.38644				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.38789				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN444 On 24/05/2021 Spot Bond			5.30500	108.01345	5.30500	107.99808				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.12000	167.31896	2.12000	167.23934				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.22000	126.21046	6.22000	126.13665				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.46000	125.01373	6.46000	124.93983				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.92658				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.10288				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.30863				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.01000	106.27975	6.01000	106.26237				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.83372				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.27677				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.88546				0.00	0	
Total CLN469 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 CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.02442				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	49.32366	100.00000	49.21508				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	101.26966				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.50171				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	101.44135				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			5.50500	108.06330	5.50500	108.04727				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	105.99703	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			5.81000	107.55246	5.81000	107.53572				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.88341				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.42169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.73581				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.21000	114.29630	6.21000	114.27699				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.64331				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.85762				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.01933				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02212				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.29323				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.84943				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.73186				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.72252				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.00840				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	100.83585	9.96000	100.80877				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.61341	10.01000	104.58549				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.84518				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.80554	9.60000	100.25793				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.45868				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.72206				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.94523				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.92358	9.20000	100.89851				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.84787				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.88336				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.56653				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.02293				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.02293				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract 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 CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.42948				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.42753				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.45868				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.38981				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.93882				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.78000	8.78000	8.78000	108.47624				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.38309				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.84191				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.92969				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	120.16800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.69293				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
CLN543 On 17/01/2024 Spot Bond					0.00000	99.93129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.25000	109.58578	8.25000	109.56170				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.30000	106.94316	8.30000	106.91914				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.39000	111.51449	8.39000	111.48959				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	298.84700				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.69478				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.94421				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.95104				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.80460				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.92165				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	134.92400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.02449				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	102.75735	10.19000	104.17394				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			8.25000	110.68493	8.25000	112.08635				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.00627				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.76051				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.79234				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.63745				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	100.96239				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56(On 13/05/2021 Spot Bond					0.00000	101.06895				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	101.43512				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			8.48000	108.92472	8.48000	110.30191				0.00	0	
Total CLN571 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 CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.00345				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.83125				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.96771				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.44378				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.42875				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	99.94133				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.20241				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.98886				0.00	200,000,000	100,000,000
Total CLN581 SPOT										0.00	200,000,000	100,000,000
Total For CLN581										0.00	200,000,000	100,000,000
CLN58: On 30/05/2022 Spot Bond					0.00000	100.65006				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN58: On 16/09/2025 Spot Bond					0.00000	100.51372				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	99.94744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.63163				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.13295				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.52869				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.41646				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.39787				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.50351				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.41144				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.44000	131.18827	4.44000	106.69350				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.79045				0.00	0	200,000,00
Total CLN593 SPOT										0.00	0	200,000,00
Total For CLN593										0.00	0	200,000,00
CLN593 On 27/06/2022 Spot Bond					0.00000	100.23851				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.79045				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.56683				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.19016				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.47915				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.39787				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.39787				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.66508				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.00984				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.89876				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.01831				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.93935				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.77636				0.00	0	
Total CLN608 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 CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.29595	9.32000	104.26999				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 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	101.27082				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.01818				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.57789				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.74807				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.64999				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.30103				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	100.38644				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.41254				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.63161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.17384				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.16956				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.08317				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.28463				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.99000	108.32589	5.99000	108.30852				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.99052				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.35744				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.65500	79.94832	12.65500	79.92167				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.76894				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.95000	103.59846	8.95000	103.57381				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	100.98587				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.76885				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.11425				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.97086				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.07431				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.78298				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.98121				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.92682				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.87256				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.07431				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	99.94714				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.78748				0.00	0	
Total CLN644 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 CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.38979				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.23052				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.39052				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.98121				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.66828				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.98121				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.77919				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.98121				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.71350				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.43854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.04088				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.36698				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.37158				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.38652				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	95.65400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	89.01800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	113.85500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.16577				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.23060				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.18595				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN668 On 02/05/2023 Spot Bond					0.00000	105.28270				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.47721				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.77672				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.08982				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.53063				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.02845	132.35109	5.02845	107.49869				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.02845	132.35109	5.02845	107.49938				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.79949				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.11308				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.17510				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.11801				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.35719				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.64638				0.00	0	685,000,00
Total CLN680 SPOT										0.00	0	685,000,00
Total For CLN680										0.00	0	685,000,00
CLN68 On 19/08/2025 Spot Bond					0.00000	101.13324				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.53135				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.34025				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.35068				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.97544				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.40991				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.42224				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.42195				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.36695				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.22969				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.36696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.20752				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	92.44756				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.13871				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	92.10570				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.68626				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	83.09873				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.60349				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.86495				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.45227				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.63273				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.98591				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	85.27772				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.67144				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.20610				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.48408				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.35764				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.73487				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	81.98606				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.30412				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.30251				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.36024				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.36024				0.00	0	
Total CLN715 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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.36024				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.74208				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.09760				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.09059				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.70785				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.55500	103.14858	7.55500	103.12768				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.91457				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.26000	116.08849	7.26000	116.06587				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			5.72000	102.84354	5.72000	102.82781				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.40000	112.49083	9.40000	112.46261				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			5.99000	117.12057	5.99000	117.10168				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.64500	105.83970	6.64500	105.82069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.81000	102.38670	9.81000	102.35976				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			9.90000	101.09538	9.90000	101.06869				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			9.01000	9.01000	9.01000	110.87477				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.37992				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.63569				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.36690				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.44303				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.22620				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.50933				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.47947				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.13801				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	101.39742				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.54207				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.33947				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.26054				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.87481				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.76954				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.94608				0.00	0	700,000,00
Total DSY02 SPOT										0.00	0	700,000,00
Total For DSY02										0.00	0	700,000,00
DSY03 On 21/11/2024 Spot Bond			8.65000	8.65000	8.65000	110.29907				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33484				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.30710				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.76000	105.07215	5.76000	105.05585				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.15000	109.69619	6.15000	109.67814				0.00	0	160,000,00
Total DV23 SPOT										0.00	0	160,000,00

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 DV23										0.00	0	160,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.39715	100.00000	24.34345				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.39715	100.00000	24.34345				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.68000	113.58275	5.68000	113.56547				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.66500	93.38396	11.66500	93.35520				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	101.59227	10.10000	101.56508				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.59227	10.10000	101.56508				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	100.33179				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	99.90493				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.65248				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.84214				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.30939				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.12439				0.00	0	
Total DVF22C 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 DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	96.83213				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.32035				0.00	0	7,500,000.00
Total DVF25 SPOT										0.00	0	7,500,000.00
Total For DVF25										0.00	0	7,500,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	95.62308				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.49855				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.55810				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.54665				0.00	0	700,000.00
Total DVFB25 SPOT										0.00	0	700,000.00
Total For DVFB25										0.00	0	700,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.11186				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.03647				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.52544				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.09662				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.89546				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.94034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.87273	4.30000	109.86003				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.21500	106.94818	5.21500	106.93298				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.12000	112.50197	6.12000	112.48324				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.87500	95.83682	5.87500	95.78138				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	84.39832	5.60000	84.35032				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	130.50629	2.25000	130.44375				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.90000	130.97335	4.94000	130.55650				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.96300	115.68739	4.96300	115.62359				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.01000	111.75994	5.01000	111.69815				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.53500	98.66292	5.53500	98.60692				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.57000	86.50189	5.57000	86.45277				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	130.50629	2.25000	130.44375				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	142.15239				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	139.88594				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	107.34893				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	106.39894				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	107.03033				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	105.39589				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	97.86209				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.42000	103.12427	5.42000	103.10928				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00

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 EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.97000	107.71969	8.97000	107.69401				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			11.51500	11.51500	11.51500	97.03292				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.86500	11.86500	11.86500	96.09523				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.05000	9.05000	9.05000	105.66258				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.05000	9.05000	9.05000	106.83064				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.17000	12.17000	12.17000	81.01834				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.91500	10.91500	10.91500	102.58333				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.17000	12.17000	12.17000	97.03336				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.51773				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.94470				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.57408				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.31570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.64649				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.61118				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.44407				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.09552				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.86825				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.62184				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.52100				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.53650				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.44158				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.42915				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.97975				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.66276				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.88548				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.38281				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.58516				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.60226				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.98644				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.53847				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.84623				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.80597				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.91059				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.81401				0.00	0	
Total ERS3C7 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 ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.85424				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.79312				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.77378				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.89446				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23: On 25/01/2023 Spot Bond			5.64000	111.42432	5.64000	111.40749			11,280,000,000.00		2,000,000	2,000,000
Total ES23 SPOT									11,280,000,000.00		2,000,000	2,000,000
Total For ES23									11,280,000,000.00		2,000,000	2,000,000
ES23/R: On 25/01/2023 Spot Bond			10.00000	102.22526	10.00000	102.19816				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26: On 02/04/2026 Spot Bond			8.17000	98.90888	8.17000	98.88713				0.00	0	3,103,200,000
Total ES26 SPOT										0.00	0	3,103,200,000
Total For ES26										0.00	0	3,103,200,000
ES26/R: On 02/04/2026 Spot Bond			7.85000	100.29659	7.85000	100.27537				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33: On 15/09/2033 Spot Bond			12.00500	71.42708	12.01500	71.35345			19,208,000,000,000.00		1,600,000,000	4,920,000,000
Total ES33 SPOT									19,208,000,000,000.00		1,600,000,000	4,920,000,000
Total For ES33									19,208,000,000,000.00		1,600,000,000	4,920,000,000
ES33/R: On 15/09/2033 Spot Bond			7.50000	100.63251	7.50000	100.61204				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42: On 25/04/2042 Spot Bond			12.49000	70.20624	12.49000	70.18300			2,498,000,000,000.00		200,000,000	2,600,000,000

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 ES42 SPOT									2,498,000,000,000.00	200,000,000	2,600,000,000
Total For ES42									2,498,000,000,000.00	200,000,000	2,600,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	99.79551	8.50000	99.77281			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	99.96443			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.42914			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.37139			0.00	300,000,000	250,000,000
Total EXX05 SPOT									0.00	300,000,000	250,000,000
Total For EXX05									0.00	300,000,000	250,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.36367			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.05122			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.79644			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.83000			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.87019			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.19866			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			60,000,000,000,000.00	600,000,000	30,000,000,000
Total FIFB19 SPOT									60,000,000,000,000.00	600,000,000	30,000,000,000
Total For FIFB19									60,000,000,000,000.00	600,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.85606				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.15968				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.54000	5.54000	5.54000	106.40458				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.70337				0.00	0	200,000,00
Total FRB17 SPOT										0.00	0	200,000,00
Total For FRB17										0.00	0	200,000,00
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	101.19727				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.48000	102.88470	6.48000	102.86700				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.07629				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.78963				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.99646				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.79053				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.43642				0.00	0	
Total FRB24 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 FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	99.68183			0.00	24,000,000	6,000,00
Total FRB25 SPOT									0.00	24,000,000	6,000,00
Total For FRB25									0.00	24,000,000	6,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	96.66995			0.00	0	600,000,00
Total FRB26 SPOT									0.00	0	600,000,00
Total For FRB26									0.00	0	600,000,00
FRB27 On 03/06/2026 Spot Bond			8.75000	110.03406	8.75000	110.00833			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.17000	169.33432	1.17000	169.25808			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.78000	2.78000	2.78000	309.02902			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	141.98104			0.00	0	1,624,000,00
Total FRBI25 SPOT									0.00	0	1,624,000,00
Total For FRBI25									0.00	0	1,624,000,00
FRBI28 On 31/03/2028 Spot Bond			4.54000	179.98734	4.54000	179.88984			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	93.04583			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	200.44204			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	79.29789	5.80000	79.25226			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80000	80.28294	5.80000	80.23688			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.45006	3.45006	3.45006	99.54569			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			5.39620	5.39620	5.39620	80.84202				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.47616	5.47616	5.47616	80.08968				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	134.46178				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	81.14529				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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			2.23000	167.08777	2.23000	167.00778				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			3.09000	165.29574	3.09000	165.21279				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.67609				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	92.71696				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	93.10727				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	94.25371				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.82894				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.83104				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.87230				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	93.70826				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	99.87283				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.18538				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.45862				0.00	0	
Total FRC252 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 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	101.83401				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.48074				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.54547				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.23066				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	101.97809				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	104.43740	9.80000	104.41025				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.47300				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.47485				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.56616				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.79052				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.39953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.09897				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.94798				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.31683				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.41079				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.23159				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.34548				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.29344				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.49238				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	99.94929				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	99.95037				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.93091				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond					0.00000	100.94782				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC298 On 15/11/2020 Spot Bond					0.00000	101.53223				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.46449				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.39252				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond					0.00000	101.19044				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	101.17161				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.82735				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond					0.00000	100.20753				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.27391				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.66499				0.00	0	2,100,000,00
Total FRC306 SPOT										0.00	0	2,100,000,00
Total For FRC306										0.00	0	2,100,000,00
FRC308 On 31/05/2024 Spot Bond					0.00000	101.02905				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.33764				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.39165				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.48000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.78000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.43200				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.07000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	91.94232				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.47474				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.22738				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	97.69698				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.43189				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC321 On 24/10/2020 Spot Bond					0.00000	101.32093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.44235				0.00	0	200,000,00
Total FRC323 SPOT										0.00	0	200,000,00
Total For FRC323										0.00	0	200,000,00
FRC323 On 20/06/2026 Spot Bond					0.00000	100.39606				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.17602				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.43205				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.18844				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.69272				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.99933				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.13755				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.13755				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.47715				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33! On 31/05/2024 Spot Bond					0.00000	100.75399				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 13/09/2021 Spot Bond					0.00000	104.30864				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	102.75844				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 09/06/2021 Spot Bond					0.00000	100.54429				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	101.25095				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	101.47289				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	100.51504				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 17/08/2021 Spot Bond					0.00000	100.76090				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	100.35398				0.00	0	200,000,00
Total FRC343 SPOT										0.00	0	200,000,00
Total For FRC343										0.00	0	200,000,00
FRC34! On 15/10/2022 Spot Bond					0.00000	99.99986				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34! On 03/08/2021 Spot Bond					0.00000	101.05850				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34! On 20/12/2025 Spot Bond					0.00000	100.28917				0.00	0	
Total FRC346 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 FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.15182				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	165.66938				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	165.79421				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	165.83586				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.25000	88.63941	5.25000	88.58962				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.50000	96.07391	5.50000	96.01955				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.67537				0.00	0	37,674,00
Total FRJ022 SPOT										0.00	0	37,674,00
Total For FRJ022										0.00	0	37,674,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.88597				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.63596				0.00	13,260,000,000	6,630,000,00
Total FRJ22 SPOT										0.00	13,260,000,000	6,630,000,00
Total For FRJ22										0.00	13,260,000,000	6,630,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.30419				0.00	0	36,926,50
Total FRJ23 SPOT										0.00	0	36,926,50
Total For FRJ23										0.00	0	36,926,50
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.52554				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.91072				0.00	80,000,000	40,000,00

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 FRJ25 SPOT										0.00	80,000,000	40,000,000
Total For FRJ25										0.00	80,000,000	40,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.71020				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.87985				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13933				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.98800	4.98800	4.98800	111.64375				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	97.02883				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.53813				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.15823				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.56000	95.32508	5.56000	95.27098				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.56500	194.27793	5.56500	194.16748				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.70000	93.60530	5.70000	93.55184				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	193.59170				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			4.17000	136.98877	4.17000	136.91610				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	122.15745	3.70500	122.09414				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.55000	95.44939	5.55000	95.39524				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.71500	191.41916	5.71500	191.30958				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.76500	190.47777	5.76500	190.36848				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.70000	174.08997	3.70000	139.53470				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.79500	189.91568	5.79500	189.80659				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.70000	93.60530	5.70000	93.55184				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.49000	169.07220	5.49000	168.97631				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.45000	85.01461	6.45000	84.96437				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.38000	170.29660	5.38000	170.20052				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.44000	169.62750	5.44000	169.53152				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.30500	180.66713	6.30500	180.56088				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.38000	85.77405	6.38000	85.72352				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	93.55184				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	93.84865	5.68000	93.79509				0.00	0	2,300,000,00
Total FRS136 SPOT										0.00	0	2,300,000,00
Total For FRS136										0.00	0	2,300,000,00
FRS136 On 31/03/2028 Spot Bond			5.25000	171.75669	5.25000	171.66037				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.07500	184.76727	6.07500	184.65974				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.38000	170.29660	5.38000	170.20052				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.38000	170.29660	5.38000	170.20052				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.67000	167.09026	5.67000	166.99471				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.47000	135.34711	4.47000	135.27421				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.93000	167.71932	1.93000	167.64037				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.73000	166.43553	5.73000	166.34007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.77000	166.00067	5.77000	165.90527				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.44000	135.51025	4.44000	135.43737				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.24500	171.81313	5.24500	171.71681				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.78000	5.78000	5.78000	165.79678				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15(On 20/06/2022 Spot Bond					0.00000	13.37380				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15(On 06/06/2023 Spot Bond					0.00000	14.40846				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	16.08669				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	18.65010				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16(On 01/08/2022 Spot Bond					0.00000	12.41544				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16(On 01/08/2021 Spot Bond					0.00000	11.87143				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.81734				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	99.98644				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.98495				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 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	
FRS17 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	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond					0.00000	15.21809				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.39422				0.00	640,000,000	160,000,000
Total FRS180 SPOT										0.00	640,000,000	160,000,000
Total For FRS180										0.00	640,000,000	160,000,000
FRS18 On 27/09/2025 Spot Bond					0.00000	100.26725				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	129.18453				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	145.84016				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	140.06646				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	154.24468				0.00	0	
Total FRS187 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 FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	126.08176				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	21.21667				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.96135				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.10681				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.95987				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.74327				0.00	2,000,000,000	
Total FRS201 SPOT										0.00	2,000,000,000	
Total For FRS201										0.00	2,000,000,000	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	106.86832				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.01429				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	115.87374				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	128.23768				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.81787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	129.60966				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	119.69845				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	104.46313				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 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	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	103.38499				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.30177				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	102.74161				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.24578				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	103.89421				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	102.74104				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.35398				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	102.79434				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.02058				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	102.45353				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.97470				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	94.34723				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	95.51824				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	94.90889				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 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 FRS236									0.00	0	
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			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS238 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS238								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	308.50116		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			2.58000	310.94848	2.58000	310.79657		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			2.58000	2.58000	2.58000	310.79657		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.17000	169.33432	1.17000	169.25808		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.20908		0.00	0	0	
Total FRS49 SPOT								0.00	0	0	
Total For FRS49								0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			1.42000	168.80068	1.42000	168.72354		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.08419		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			5.40000	88.43293	5.40000	88.38313		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			5.08500	63.72128	5.08500	93.92044		0.00	0	0	
Total FRS81 SPOT								0.00	0	0	
Total For FRS81								0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	140.15587		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	138.58095				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	301.56817				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.80000	4.80000	4.80000	107.50439				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.14500	120.38856	6.14500	120.36865				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.35000	115.97699	6.35000	115.95729				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.98000	112.50060	6.98000	112.47939				0.00	0	500,000,0€
Total FRX26 SPOT										0.00	0	500,000,0€
Total For FRX26										0.00	0	500,000,0€
FRX27 On 07/03/2027 Spot Bond			7.10000	116.74191	7.10000	116.71942				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.56000	117.07994	7.56000	117.05634				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.79500	107.99238	8.79500	107.96713				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.16500	103.63230	9.16500	103.60708				0.00	0	2,150,000,0€
Total FRX31 SPOT										0.00	0	2,150,000,0€
Total For FRX31										0.00	0	2,150,000,0€
FRX32 On 31/03/2032 Spot Bond			9.70000	106.04998	9.70000	106.02239				0.00	0	100,000,0€
Total FRX32 SPOT										0.00	0	100,000,0€
Total For FRX32										0.00	0	100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.58000	71.08919	11.58000	71.06720				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.19408				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25085				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.74764				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.66669				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.70945				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.73540				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.74303				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.19133				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.93215				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.54288				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.66326				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.48455				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.69328				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.73749				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.04055				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.70000	102.13874	4.70000	102.08304				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.50006				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.98074				0.00	80,000,000	40,000,000
Total GRT11 SPOT										0.00	80,000,000	40,000,000
Total For GRT11										0.00	80,000,000	40,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.05341				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.12307				0.00	0	200,000,000
Total GRT16 SPOT										0.00	0	200,000,000
Total For GRT16										0.00	0	200,000,000
GRT17 On 17/10/2023 Spot Bond			5.71000	112.06693	5.71000	112.04970				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.43335				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.08758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.70000	103.51396	8.70000	103.48974				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.98696				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.17111				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.12047				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.86091				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.40776				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.52400				0.00	300,000,000	410,000,000
Total GRT27 SPOT										0.00	300,000,000	410,000,000
Total For GRT27										0.00	300,000,000	410,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.43063				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.44964				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.74529				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.64671				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	96.75051				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.91774				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.27340				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.75062				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.20057				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10513				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.14922				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.93254				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.78429				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.26605				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.27697				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.29845				0.00	0	
Total GRT45 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 GRT45									0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.28232			0.00	0	
Total GRT46 SPOT									0.00	0	
Total For GRT46									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.72681			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.20350			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	102.00240			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.86930			0.00	0	890,000,00
Total H10T4 SPOT									0.00	0	890,000,00
Total For H10T4									0.00	0	890,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.62569			0.00	0	
Total HC5T4 SPOT									0.00	0	
Total For HC5T4									0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.24815			0.00	0	100,000,00
Total HILB07 SPOT									0.00	0	100,000,00
Total For HILB07									0.00	0	100,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	98.17813			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.38039			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.87794			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.72961			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.57040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.50707				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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	100.21562				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20128				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.19725				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.18000	305.68514	3.18000	305.53089				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.54000	3.54000	3.54000	307.22357				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.41500	107.54410	10.41500	101.02287				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.58000	70.81034	5.58000	88.47970				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.07500	83.15138	12.07500	83.12489				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.96181	100.00000	10.93768				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			12.10500	82.46377	12.10500	82.43744				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.96110	100.00000	10.93698				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	100.20026				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.32216				0.00	0	10,680,000,00
Total HWF12 SPOT										0.00	0	10,680,000,00
Total For HWF12										0.00	0	10,680,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.65328				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.01000	143.55588	3.02000	143.42601			673,995,669,270,000.00	223,918,827,000	244,738,727,00	
Total I2025 SPOT									3,995,669,270,000.00	223,918,827,000	244,738,727,00	
Total For I2025									3,995,669,270,000.00	223,918,827,000	244,738,727,00	
I2029 On 31/03/2029 Spot Bond			4.23000	99.45065	4.23000	99.39760			349,939,232,730,000.00	82,727,951,000	188,257,773,10	
Total I2029 SPOT									19,939,232,730,000.00	82,727,951,000	188,257,773,10	
Total For I2029									19,939,232,730,000.00	82,727,951,000	188,257,773,10	
I2033 On 28/02/2033 Spot Bond			4.75000	93.41743	4.75000	93.36623			237,644,583,350,000.00	50,030,438,600	140,720,122,10	
Total I2033 SPOT									17,644,583,350,000.00	50,030,438,600	140,720,122,10	
Total For I2033									17,644,583,350,000.00	50,030,438,600	140,720,122,10	
I2038 On 31/01/2038 Spot Bond			4.80000	105.36149	4.80000	105.30382			302,623,735,680,000.00	63,046,611,600	316,402,302,80	
Total I2038 SPOT									12,623,735,680,000.00	63,046,611,600	316,402,302,80	
Total For I2038									12,623,735,680,000.00	63,046,611,600	316,402,302,80	
I2046 On 31/03/2046 Spot Bond			4.80000	93.38053	4.80000	93.32929			657,060,000,000,000.00	136,887,500,000	328,413,300,00	
Total I2046 SPOT									17,060,000,000,000.00	136,887,500,000	328,413,300,00	
Total For I2046									17,060,000,000,000.00	136,887,500,000	328,413,300,00	
I2050 On 31/12/2050 Spot Bond			4.77000	96.13039	4.80000	95.55666			340,505,409,663,000.00	71,384,781,900	220,262,030,90	
Total I2050 SPOT									10,505,409,663,000.00	71,384,781,900	220,262,030,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										10,505,409,663,000.00	71,384,781,900	220,262,030,900
IBL101 On 24/05/2022 Spot Bond			5.52500	5.52500	5.52500	108.93406				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.11179				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.30000	304.64569	3.30000	304.49098				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	100.88606				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.70812				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.95612				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.74258				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.78971				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.41376				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.82936				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01154				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.75046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.08057				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.91619				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.29818				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.94958				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.74798				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.69843				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.54115				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.46899				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.76167				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.71632				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.71248				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL143 On 11/03/2021 Spot Bond					0.00000	100.40783				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.34425				0.00	6,400,000,000	100,000,000
Total IBL145 SPOT										0.00	6,400,000,000	100,000,000
Total For IBL145										0.00	6,400,000,000	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.14657				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.60907				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.63687				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.76831				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	169.02259				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	109.79700	10.00000	109.76700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.17000	113.80668	6.17000	113.78790				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.39988				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.57000	168.48161	1.57000	168.40394				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.88830				0.00	0	
Total IBL77 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 IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.60000	114.72159	4.60000	114.70742				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.25745				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.41000	107.60390	4.41000	107.59115				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	69.67982	100.00000	69.52645				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.80449				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.37392				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.51478				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.41000	99.91114	5.41000	99.89635				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.90000	109.43869	7.90000	109.41564				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.91299				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.41500	109.89519	10.41500	110.01942				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.55206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.52000	114.62537	8.52000	114.59924				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.12001				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87550				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.83760				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.50698				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.18222				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.93530				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.39962				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.59087				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.32455				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.34652				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.53983				0.00	200,000,000	300,000,000
Total IDCG22 SPOT										0.00	200,000,000	300,000,000
Total For IDCG22										0.00	200,000,000	300,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.19867				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.41238				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.40000	107.67696	7.40000	107.65559				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.26500	101.74086	5.26500	101.72656				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	109.79700	10.00000	109.76700				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	100.67403				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.18981				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.60009				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.99858				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.67939				0.00	1,280,000,000	640,000,000
Total INLV01 SPOT										0.00	1,280,000,000	640,000,000

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 INLV01										0.00	1,280,000,000	640,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	99.92476				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.83838				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.71000	104.12624	6.71000	104.10750				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.40714				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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	100.58842				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.41701				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.40274				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.31204				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.31829				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.32453				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.85267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.44173				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.04852				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.93529				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.95283				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.27110				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.46560				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.19791				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.43755				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	100.57313	2.75000	100.56566				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.14000	162.03917	6.14000	161.94446				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV033 On 11/02/2021 Spot Bond					0.00000	101.62791				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.71000	103.97942	6.71000	103.96071				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.13866				0.00	524,000,000	512,000,000
Total IV035 SPOT										0.00	524,000,000	512,000,000
Total For IV035										0.00	524,000,000	512,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.63427				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.45631				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.67000	3.67000	3.67000	164.01745				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.36973				0.00	0	1,000,000,000
Total IV040 SPOT										0.00	0	1,000,000,000
Total For IV040										0.00	0	1,000,000,000
IV041 On 29/09/2021 Spot Bond			7.53000	104.56361	7.53000	104.54226				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.81716				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.54500	7.54500	7.54500	110.11506				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.63847				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.17000	167.21382	2.17000	167.13403				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.70558				0.00	2,973,800,000	4,916,900,00
Total IV046 SPOT										0.00	2,973,800,000	4,916,900,00
Total For IV046										0.00	2,973,800,000	4,916,900,00
IV050 On 26/06/2024 Spot Bond					0.00000	98.92744				0.00	0	950,000,00
Total IV050 SPOT										0.00	0	950,000,00
Total For IV050										0.00	0	950,000,00
IV19A On 31/03/2028 Spot Bond			6.04000	163.09909	6.04000	163.00418			60,566,549,376,000.00	10,027,574,400	2,506,893,60	
Total IV19A SPOT									60,566,549,376,000.00	10,027,574,400	2,506,893,60	
Total For IV19A									60,566,549,376,000.00	10,027,574,400	2,506,893,60	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700			0.00	0	0	
Total IVC005/JIBAR SPOT									0.00	0	0	
Total For IVC005/JIBAR									0.00	0	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.20964			0.00	0	0	
Total IVC034 SPOT									0.00	0	0	
Total For IVC034									0.00	0	0	
IVC040 On 24/07/2021 Spot Bond			10.71000	101.12166	10.71000	101.09299			0.00	0	0	
Total IVC040 SPOT									0.00	0	0	
Total For IVC040									0.00	0	0	
IVC094 On 06/12/2021 Spot Bond			6.02500	109.06173	6.02500	109.04404			0.00	0	0	
Total IVC094 SPOT									0.00	0	0	
Total For IVC094									0.00	0	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.24742			0.00	0	0	
Total IVC097 SPOT									0.00	0	0	
Total For IVC097									0.00	0	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.25392			0.00	0	0	
Total IVC103 SPOT									0.00	0	0	
Total For IVC103									0.00	0	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.24959			0.00	0	0	
Total IVC107 SPOT									0.00	0	0	
Total For IVC107									0.00	0	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.48601			0.00	0	0	
Total IVC109 SPOT									0.00	0	0	
Total For IVC109									0.00	0	0	
IVC110 On 19/05/2021 Spot Bond			5.67500	106.32486	5.67500	106.30869			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.47958				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.02298				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.57087				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.43668				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.72350				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.78187				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.60800				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.51791				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.57028				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.32132				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.09678				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC149 On 13/12/2021 Spot Bond					0.00000	101.03647				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.58160				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.94194				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	99.90887				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.21918				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.41041				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.49152				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.27012				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.73519				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.74912				0.00	0	
Total IVC172 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 IVC172									0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.93663			0.00	0	
Total IVC173 SPOT									0.00	0	
Total For IVC173									0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.81038			0.00	0	
Total IVC174 SPOT									0.00	0	
Total For IVC174									0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.56248			0.00	0	
Total IVC176 SPOT									0.00	0	
Total For IVC176									0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.21053			0.00	0	
Total IVC177 SPOT									0.00	0	
Total For IVC177									0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.09155			0.00	0	
Total IVC178 SPOT									0.00	0	
Total For IVC178									0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.96929			0.00	0	
Total IVC179 SPOT									0.00	0	
Total For IVC179									0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.28098			0.00	0	
Total IVC180 SPOT									0.00	0	
Total For IVC180									0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.86927			0.00	0	
Total IVC181 SPOT									0.00	0	
Total For IVC181									0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.91624			0.00	0	
Total IVC182 SPOT									0.00	0	
Total For IVC182									0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.39933			0.00	0	
Total IVC183 SPOT									0.00	0	
Total For IVC183									0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.25834			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC185 On 23/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC185 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For IVC185										10,000,000,000,000.00	10,000,000,000	10,000,000,000
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.96878				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.89600				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.82333				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.75076				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.67408				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.60078				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.52758				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.45450				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.41278				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.37110				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.09067				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ022 On 14/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.05961				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										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	100.43536				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.00553				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.01000	102.86257	7.01000	107.94663				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.65119				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.14106				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.94630				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.86942				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.69419				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.41415				0.00	0	
Total KAP11 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 KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.49000	125.61130	8.49000	125.58291				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.52004				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.44636				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.49000	109.30681	6.49000	109.28773				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.55804				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.01000	104.37201	9.01000	104.34675				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.75359				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.97007				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.48500	95.16054	12.48500	95.12924				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.56000	103.80858	9.56000	103.78211				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.68939				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.35054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.97794				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.07754				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.90554				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.49818				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.86401				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.80553				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.06000	107.90103	6.06000	107.88334				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	101.70489				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	101.17989				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.87064				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.33488				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.59736				0.00	0	50,000,00
Total LGL11 SPOT										0.00	0	50,000,00
Total For LGL11										0.00	0	50,000,00
LHL26 On 13/11/2020 Spot Bond					0.00000	101.63147				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.37389				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.61384				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.70373				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.61979				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.03222				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.06003				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.75829				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.78881				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.81170				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.53335				0.00	0	
Total MAQ191 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 MAQ191										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	100.69012				0.00	56,100,000,000	57,100,000,000
Total MBF059 SPOT										0.00	56,100,000,000	57,100,000,000
Total For MBF059										0.00	56,100,000,000	57,100,000,000
MBF06: On 17/08/2021 Spot Bond					0.00000	100.98949				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.57747				0.00	800,000,000	1,700,000,000
Total MBF063 SPOT										0.00	800,000,000	1,700,000,000
Total For MBF063										0.00	800,000,000	1,700,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	99.77075				0.00	0	30,000,000,000
Total MBF065 SPOT										0.00	0	30,000,000,000
Total For MBF065										0.00	0	30,000,000,000
MBF06: On 16/09/2021 Spot Bond					0.00000	100.33382				0.00	250,000,000	250,000,000
Total MBF066 SPOT										0.00	250,000,000	250,000,000
Total For MBF066										0.00	250,000,000	250,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.00194				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.75870				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.68418				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.02431				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.08113				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.09534				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.20524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.34689				0.00	50,000,000,000	56,800,000,00
Total MBP045 SPOT										0.00	50,000,000,000	56,800,000,00
Total For MBP045										0.00	50,000,000,000	56,800,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	100.29395				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.63837				0.00	25,000,000,000	25,000,000,00
Total MBP047 SPOT										0.00	25,000,000,000	25,000,000,00
Total For MBP047										0.00	25,000,000,000	25,000,000,00
MBP04 On 27/03/2022 Spot Bond					0.00000	100.20525				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.20988				0.00	58,100,000,000	58,100,000,00
Total MBP049 SPOT										0.00	58,100,000,000	58,100,000,00
Total For MBP049										0.00	58,100,000,000	58,100,000,00
MBP05 On 23/08/2022 Spot Bond					0.00000	100.65163				0.00	1,400,000,000	1,400,000,00
Total MBP050 SPOT										0.00	1,400,000,000	1,400,000,00
Total For MBP050										0.00	1,400,000,000	1,400,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.38110				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.83500	102.95943	4.83500	102.94607				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.44500	7.44500	7.44500	117.33416				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.57000	110.95395	5.57000	110.93739				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.80271				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.34194				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.53018				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.05000	109.15306	8.05000	109.12953				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.90515				0.00	5,900,000,000	2,950,000,00
Total MTN07 SPOT										0.00	5,900,000,000	2,950,000,00
Total For MTN07										0.00	5,900,000,000	2,950,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.68848				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.62107				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.34120				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.13330				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.32696				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.90018				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.93563				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.80750				0.00	0	
Total MTN16 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 MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.66812			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.04437			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.54689			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.32929			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.88290			0.00	0	60,000,00
Total MTN21 SPOT									0.00	0	60,000,00
Total For MTN21									0.00	0	60,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.34966			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.00000	104.64962	8.00000	102.87901			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.45622			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.98921			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.78341			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.76929			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.76929				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.65394				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.20394				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.35267				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.36036				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.47082				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.99476				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.31028				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.40597				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.48716				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.56171				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			5.63000	108.48177	5.63000	108.46540				0.00	0	200,000,00
Total NAM01 SPOT										0.00	0	200,000,00
Total For NAM01										0.00	0	200,000,00
NAM03 On 01/08/2023 Spot Bond			6.11000	112.06376	6.11000	112.04543			85,540,000,000.00		14,000,000	3,500,00
Total NAM03 SPOT									85,540,000,000.00		14,000,000	3,500,00
Total For NAM03									85,540,000,000.00		14,000,000	3,500,00
NAM04 On 01/08/2026 Spot Bond			8.93000	109.17016	8.93000	109.14425				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.60127				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22371				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.08550				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.17320				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.10519				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.22500	103.82093	5.22500	103.80616				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.41000	102.35370	5.41000	102.33887				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.70453	9.38000	100.67964				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.67500	113.18103	5.67500	113.16354				0.00	0	
Total NBK13A 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 NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.53000	106.05974	4.53000	106.04676			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.97500	106.38265	4.97500	106.36845			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.05000	114.37993	6.05000	114.36140			0.00	0	3,300,000,00
Total NBK16A SPOT									0.00	0	3,300,000,00
Total For NBK16A									0.00	0	3,300,000,00
NBK17/ On 22/04/2026 Spot Bond			6.82000	119.00108	6.82000	118.97928			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			5.50500	109.94313	5.50500	109.92682			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.81000	120.22489	6.81000	120.20289			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.47226			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.85000	116.86379	7.85000	116.83934		3,140,000,000,000.00	400,000,000	1,495,000,00	
Total NBK21A SPOT								3,140,000,000,000.00	400,000,000	1,495,000,00	
Total For NBK21A								3,140,000,000,000.00	400,000,000	1,495,000,00	
NBK22/ On 19/11/2022 Spot Bond			5.49000	113.03230	5.49000	113.01566			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.53500	122.07603	6.53500	122.05470			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.57500	122.61990	7.57500	122.59513			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.90928			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.07000	5.07000	5.07000	113.88251				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.75155				0.00	0	200,000,00
Total NBK25B SPOT										0.00	0	200,000,00
Total For NBK25B										0.00	0	200,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	26.29316	100.00000	26.23528				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.54900				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.76000	119.89884	7.76000	119.87405				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.00500	114.93507	5.00500	114.91963				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	100.85399				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.92000	119.02035	6.92000	118.99835				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.63500	113.40891	5.63500	113.39179				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.31856				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.76000	114.20707	5.76000	114.18945				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.21478				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.23187				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.39477				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.66768				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.47718				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.72500	9.72500	9.72500	68.76161				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.65154				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.33562				0.00	2,400,000,000	
Total NBK42B SPOT										0.00	2,400,000,000	
Total For NBK42B										0.00	2,400,000,000	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.90435				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.95757				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.99158				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.95811				0.00	0	
Total NBK46B 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 NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.47144			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.95871			0.00	0	
Total NBK48B SPOT									0.00	0	
Total For NBK48B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.44096			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33841			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.30523			0.00	0	87,006,00
Total NBK51B SPOT									0.00	0	87,006,00
Total For NBK51B									0.00	0	87,006,00
NBK52I On 21/02/2024 Spot Bond					0.00000	99.66340			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.46768			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.77848			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.49549			0.00	0	28,106,00
Total NBK55 SPOT									0.00	0	28,106,00
Total For NBK55									0.00	0	28,106,00
NBK56 On 01/08/2024 Spot Bond					0.00000	100.99001			0.00	0	
Total NBK56 SPOT									0.00	0	
Total For NBK56									0.00	0	
NBK57 On 01/08/2026 Spot Bond					0.00000	100.19641			0.00	0	
Total NBK57 SPOT									0.00	0	
Total For NBK57									0.00	0	
NBK58 On 01/08/2029 Spot Bond					0.00000	100.39304			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.10399				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.94990				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.60416				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35398				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			8.89500	105.87001	8.89500	105.84456				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35072				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.93000	105.26061	8.93000	105.23521				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35398				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.35908				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.36559				0.00	0	
Total NCLN91 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 NCLN91									0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.52140			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.04552			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.94740			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.16855			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.86307			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.85128			0.00	0	200,000,00
Total NGL02 SPOT									0.00	0	200,000,00
Total For NGL02									0.00	0	200,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.21912			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.45174			0.00	0	206,000,00
Total NGL04 SPOT									0.00	0	206,000,00
Total For NGL04									0.00	0	206,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.24184			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.71581			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.01001			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.25516			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.35001				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.33838				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.47147				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.60891				0.00	24,000,000	156,000,00
Total NGT104 SPOT										0.00	24,000,000	156,000,00
Total For NGT104										0.00	24,000,000	156,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	97.46467				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.71630				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				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	105.73170	13.50000	105.69417				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.61625				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.98055				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.65654				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	101.03127				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.60586				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.93965				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.56789				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.38776				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.80449				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.01177				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.04597				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.76500	5.76500	5.76500	190.36848				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	177.40985				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	139.11300				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.93000	3.93000	3.93000	101.69939				0.00	0	
Total NI29 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 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			5.55000	5.55000	5.55000	95.39524				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	138.52508				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	136.36626				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	176.94192				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.54000	179.98734	4.54000	179.88984				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.66500	94.03167	5.66500	93.97804				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.26681				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	103.29450				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.38947				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.12367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.17730				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.38578				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.52381				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.77064				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.38636				0.00	3,200,000,000	
Total NN034 SPOT										0.00	3,200,000,000	
Total For NN034										0.00	3,200,000,000	
NN036 On 28/02/2023 Spot Bond					0.00000	102.20417				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.62841				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.60671				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.78340				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.98850				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	112.01113				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.11279				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	111.84394				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	111.65389				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.44774				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	104.12776				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.72367				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.74799				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.57496				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.95218				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.47308				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	119.88000				0.00	0	
Total NNF011 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 NNF011										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.05443				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	103.72000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	103.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	105.41000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	104.27000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	99.74107				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	84.95319				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	84.95319				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	122.34651				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	104.41127				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.53279				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	113.75363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.76081				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.76230				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.71258				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.57518				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.99312				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.81899				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.78349				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.63872				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.19407				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.65989				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.16000	117.13192	6.16000	117.11262				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			3.43000	193.49770	3.43000	193.39876				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.10000	122.40797	9.10000	122.37821				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.75222	100.00000	16.71515				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.42030				0.00	500,000,000	500,000,000
Total NTC21 SPOT										0.00	500,000,000	500,000,000
Total For NTC21										0.00	500,000,000	500,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	100.95617				0.00	0	100,000,000
Total NTC22 SPOT										0.00	0	100,000,000
Total For NTC22										0.00	0	100,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.87883				0.00	280,000,000	140,000,000
Total NTC23 SPOT										0.00	280,000,000	140,000,000
Total For NTC23										0.00	280,000,000	140,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.39300				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.54352				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.67009				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.40474				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.41058				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.30503				0.00	0	
Total NTC29 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 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	100.50299				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.22786				0.00	0	25,000,000,00
Total NTC32 SPOT										0.00	0	25,000,000,00
Total For NTC32										0.00	0	25,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.32357				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.36000	107.48154	5.36000	107.46583				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			7.11000	115.18744	7.11000	115.16522				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			5.56000	110.51154	5.56000	110.49479				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.43500	116.85439	7.43500	116.83082				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	98.98698				0.00	80,000,000	140,000,00
Total OML11 SPOT										0.00	80,000,000	140,000,00
Total For OML11										0.00	80,000,000	140,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.47830				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.49256				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.70551				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.09478				0.00	0	100,000,00
Total PMM53 SPOT										0.00	0	100,000,00
Total For PMM53										0.00	0	100,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.97982				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.67936				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.81167				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.91841				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.93366				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.94890				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.15000	119.83708	7.15000	119.81409			229,934,487,330,000.00	3,388,802,026,200	3,819,284,090,00	
Total R186 SPOT									29,934,487,330,000.00	388,802,026,200	319,284,090,00	
Total For R186									29,934,487,330,000.00	388,802,026,200	319,284,090,00	
R197 On 07/12/2023 Spot Bond			2.23000	314.07033	2.23000	313.91987			236,999,808,430,000.00	106,277,941,000	59,348,641,00	
Total R197 SPOT									16,999,808,430,000.00	106,277,941,000	59,348,641,00	
Total For R197									16,999,808,430,000.00	106,277,941,000	59,348,641,00	
R202 On 07/12/2033 Spot Bond			4.72900	211.20744	4.76500	210.32699			426,939,705,894,800.00	90,281,181,200	149,988,908,60	
Total R202 SPOT									16,939,705,894,800.00	90,281,181,200	149,988,908,60	
Total For R202									16,939,705,894,800.00	90,281,181,200	149,988,908,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			4.48000	108.26091	4.51000	108.17770			370,843,934,976,000.00	752,420,521,200	570,152,331,30
Total R2023 SPOT									'0,843,934,976,000.00	752,420,521,200	570,152,331,30
Total For R2023									'0,843,934,976,000.00	752,420,521,200	570,152,331,30
R2030 On 31/01/2030 Spot Bond			9.41500	93.01554	9.41500	92.99229			273,895,236,695,500.00	3,746,563,487,700	3,991,222,688,20
Total R2030 SPOT									'3,895,236,695,500.00	746,563,487,700	3,991,222,688,20
Total For R2030									'3,895,236,695,500.00	746,563,487,700	3,991,222,688,20
R2032 On 31/03/2032 Spot Bond			10.42000	86.03354	10.42000	86.00954			147,327,084,038,000.00	973,831,773,900	682,469,673,90
Total R2032 SPOT									17,327,084,038,000.00	973,831,773,900	682,469,673,90
Total For R2032									17,327,084,038,000.00	973,831,773,900	682,469,673,90
R2035 On 28/02/2035 Spot Bond			11.20500	84.64984	11.20500	84.62436			036,139,112,216,500.00	2,055,880,331,300	1,066,925,200,20
Total R2035 SPOT									36,139,112,216,500.00	055,880,331,300	066,925,200,20
Total For R2035									36,139,112,216,500.00	055,880,331,300	066,925,200,20
R2037 On 31/01/2037 Spot Bond			11.48000	80.00384	11.48000	79.97958			215,014,112,172,000.00	1,935,105,758,900	1,668,282,370,10
Total R2037 SPOT									15,014,112,172,000.00	935,105,758,900	668,282,370,10
Total For R2037									15,014,112,172,000.00	935,105,758,900	668,282,370,10
R2040 On 31/01/2040 Spot Bond			11.63000	81.79283	11.63000	81.76770			864,152,779,286,000.00	934,148,992,200	1,136,609,443,50
Total R2040 SPOT									4,152,779,286,000.00	934,148,992,200	1,136,609,443,50
Total For R2040									4,152,779,286,000.00	934,148,992,200	1,136,609,443,50
R2044 On 31/01/2044 Spot Bond			11.70000	78.37138	11.70000	78.34717			011,863,840,000,000.00	1,197,595,200,000	1,230,084,700,00
Total R2044 SPOT									11,863,840,000,000.00	197,595,200,000	230,084,700,00
Total For R2044									11,863,840,000,000.00	197,595,200,000	230,084,700,00
R2048 On 28/02/2048 Spot Bond			11.65000	77.31774	11.65000	77.29356			185,083,495,000,000.00	3,535,200,300,000	3,662,409,400,00
Total R2048 SPOT									15,083,495,000,000.00	535,200,300,000	562,409,400,00
Total For R2048									15,083,495,000,000.00	535,200,300,000	562,409,400,00
R208 On 31/03/2021 Spot Bond			3.64500	101.68927	3.54500	101.72506			342,179,376,329,500.00	642,573,217,100	587,873,217,10
Total R208 SPOT									12,179,376,329,500.00	642,573,217,100	587,873,217,10
Total For R208									12,179,376,329,500.00	642,573,217,100	587,873,217,10
R209 On 31/03/2036 Spot Bond			11.00500	65.31055	11.01500	65.23752			495,448,691,000,000.00	953,698,200,000	542,904,204,00
Total R209 SPOT									15,448,691,000,000.00	953,698,200,000	542,904,204,00
Total For R209									15,448,691,000,000.00	953,698,200,000	542,904,204,00
R210 On 31/03/2028 Spot Bond			4.00000	186.54849	4.04000	185.95497			129,195,596,000,000.00	32,298,899,000	50,584,499,00
Total R210 SPOT									29,195,596,000,000.00	32,298,899,000	50,584,499,00
Total For R210									29,195,596,000,000.00	32,298,899,000	50,584,499,00
R212 On 31/01/2022 Spot Bond			0.92000	169.87033	0.92000	169.79501			9,572,048,000,000.00	10,404,400,000	32,746,500,00
Total R212 SPOT									9,572,048,000,000.00	10,404,400,000	32,746,500,00

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 R212										9,572,048,000,000.00	10,404,400,000	32,746,500,00
R213 On 28/02/2031 Spot Bond			9.90000	82.33199	9.91500	82.22628				849,925,479,740,000.00	489,891,462,600	602,762,680,40
Total R213 SPOT										19,925,479,740,000.00	489,891,462,600	602,762,680,40
Total For R213										19,925,479,740,000.00	489,891,462,600	602,762,680,40
R214 On 28/02/2041 Spot Bond			11.35000	62.58568	11.35000	62.56660				404,085,707,685,000.00	652,342,353,100	949,736,568,90
Total R214 SPOT										14,085,707,685,000.00	652,342,353,100	949,736,568,90
Total For R214										14,085,707,685,000.00	652,342,353,100	949,736,568,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.86531				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.63369				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.09879				0.00	0	200,000,00
Total RDFB11 SPOT										0.00	0	200,000,00
Total For RDFB11										0.00	0	200,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.99576				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.38816				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.80589				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.82487				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.29118				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.55321				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.71127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.16997				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.30894				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.32454				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ² On 29/03/2024 Spot Bond					0.00000	100.22009				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 ² On 22/08/2022 Spot Bond					0.00000	100.76195				0.00	4,000,000,000	4,000,000,000
Total RDFB23 SPOT										0.00	4,000,000,000	4,000,000,000
Total For RDFB23										0.00	4,000,000,000	4,000,000,000
RDFB2 ² On 22/08/2024 Spot Bond					0.00000	99.02409				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	100.86263				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.73334				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.49335				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 ² On 12/04/2021 Spot Bond					0.00000	100.04094				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 ² On 17/03/2021 Spot Bond					0.00000	100.48916				0.00	400,000,000	200,000,000
Total RED141 SPOT										0.00	400,000,000	200,000,000
Total For RED141										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	100.62134				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.88738				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.08352				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.11905				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.89429				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.88009				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.92245				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.02739				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.95079				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.22693				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										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			5.30000	102.20165	5.30000	102.18705				0.00	0	
Total RW21 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 RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.16000	112.77192	6.16000	112.75324			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.78500	95.62351	11.78500	95.59359			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.86539			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.78000	113.21569	5.78000	113.19816			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 19/10/2020 Spot Bond					0.00000	99.95063			0.00	0	1,360,000,00
Total SBK24 SPOT									0.00	0	1,360,000,00
Total For SBK24									0.00	0	1,360,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.55628			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.58000	103.10485	5.58000	103.08934			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.07125			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.21682			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.30000	107.11806	4.30000	107.10561			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.31000	121.56258	6.31000	121.54206				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.90551				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.12500	116.76326	5.12500	116.74720				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.41000	111.52041	6.41000	111.50129				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.88500	118.62852	6.88500	118.60658				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.39500	117.19099	5.39500	117.17376				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.65000	114.86780	5.65000	114.85042				0.00	0	5,500,000,00
Total SBS38 SPOT										0.00	0	5,500,000,00
Total For SBS38										0.00	0	5,500,000,00
SBS39 On 29/01/2030 Spot Bond			8.18500	111.84602	8.18500	111.82163				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.91500	108.49600	3.91500	108.48457				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.98087				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.43000	115.13083	4.43000	115.11712				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.03000	124.42356	6.03000	124.40347				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.01500	125.53917	7.01500	125.51565				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.28723				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.54000	115.15514	4.54000	115.14109				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.09571				0.00	15,000,000,000	5,029,302,000
Total SBS47 SPOT										0.00	15,000,000,000	5,029,302,000
Total For SBS47										0.00	15,000,000,000	5,029,302,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.51771				0.00	80,000,000	270,000,000
Total SBS49 SPOT										0.00	80,000,000	270,000,000
Total For SBS49										0.00	80,000,000	270,000,000
SBS50 On 31/01/2022 Spot Bond			4.01500	108.74377	4.01500	108.73202				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.03500	5.03500	5.03500	116.22552				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.83047				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	105.23247				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.97768				0.00	400,000,000	100,000,000
Total SBS55 SPOT										0.00	400,000,000	100,000,000
Total For SBS55										0.00	400,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			4.20000	110.59269	4.20000	110.58013				0.00	0	
Total SBS56 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 SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.87326				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.41464				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.71505				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.75452				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.95302				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.44442				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.13297				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.94507				0.00	0	645,000,00
Total SBS66 SPOT										0.00	0	645,000,00
Total For SBS66										0.00	0	645,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.83159				0.00	0	200,000,00
Total SBS67 SPOT										0.00	0	200,000,00
Total For SBS67										0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.47116				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.62201				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.63000	310.50564	2.63000	310.35352				0.00	0	1,400,000,00

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 SBSI11 SPOT										0.00	0	1,400,000.00
Total For SBSI11										0.00	0	1,400,000.00
SBSI14 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	195.13180				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.34005				0.00	0	1,320,000.00
Total SBT101 SPOT										0.00	0	1,320,000.00
Total For SBT101										0.00	0	1,320,000.00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.87391				0.00	5,173,800,000	8,066,900,000
Total SBT102 SPOT										0.00	5,173,800,000	8,066,900,000
Total For SBT102										0.00	5,173,800,000	8,066,900,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.04548				0.00	1,640,000,000	10,840,000,000
Total SBT103 SPOT										0.00	1,640,000,000	10,840,000,000
Total For SBT103										0.00	1,640,000,000	10,840,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	100.34514				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.95336				0.00	0	1,330,000.00
Total SBT201 SPOT										0.00	0	1,330,000.00
Total For SBT201										0.00	0	1,330,000.00
SBT202 On 03/12/2023 Spot Bond					0.00000	97.06817				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.61000	114.36713	6.61000	114.34681				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.98438				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.24181				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.46543				0.00	0	200,000.00
Total SBT207 SPOT										0.00	0	200,000.00
Total For SBT207										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI004 On 20/01/2021 Spot Bond					0.00000	100.04166				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.04507				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.36439				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	109.79700	10.00000	109.76700				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	101.48870				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.88306				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.80403				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.84606				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.06782				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.92328				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.92645				0.00	0	
Total SLRB3 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 SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93455				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.85414				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.07122				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.99560				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.03105				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.93837				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.71992				0.00	40,000,000	20,000,00
Total SNT02 SPOT										0.00	40,000,000	20,000,00
Total For SNT02										0.00	40,000,000	20,000,00
SNT03 On 12/04/2023 Spot Bond			6.36000	112.40201	6.36000	112.38267				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.73877				0.00	0	100,000,00
Total SNT04 SPOT										0.00	0	100,000,00
Total For SNT04										0.00	0	100,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.28595				0.00	3,940,000,000	4,220,000,00
Total SOLB01 SPOT										0.00	3,940,000,000	4,220,000,00
Total For SOLB01										0.00	3,940,000,000	4,220,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.99632				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.52014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.74255				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.80181				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.24908				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.41933				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.46990				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.53799				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	99.22372				0.00	0	555,000,00
Total SPG008 SPOT										0.00	0	555,000,00
Total For SPG008										0.00	0	555,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.10722				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.63435				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSN00 On 31/03/2021 Spot Bond			5.17500	100.99795	5.17500	100.98397				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			5.17500	100.99795	5.17500	100.98397			207,000,000,000.00	40,000,000	20,000,000
Total SSN005 SPOT									207,000,000,000.00	40,000,000	20,000,000
Total For SSN005									207,000,000,000.00	40,000,000	20,000,000
SSN01: On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	135.46459			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.12500	119.97282	7.12500	119.94988			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.40500	85.15948	9.40500	85.13786			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.98236			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	100.88638			0.00	0	
Total SSN035 SPOT									0.00	0	
Total For SSN035									0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.72938			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.02549			0.00	0	
Total SSN038 SPOT									0.00	0	
Total For SSN038									0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.02793			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.91000	110.59168	5.91000	110.57399			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.50000	96.07391	5.50000	96.01955			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.46336			0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.28092				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.66881				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
SSN050 On 08/12/2023 Spot Bond			3.26000	3.26000	3.26000	304.83713				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2020 Spot Bond					0.00000	101.10314				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN052 On 26/10/2022 Spot Bond					0.00000	101.22992				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.08838				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.11923				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.26000	5.26000	5.26000	171.54757				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	138.86068				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	93.55184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	93.25712				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	171.99930				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.71603				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.70166				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.66631				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.43482				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.42341				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.34883				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.02868				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	79.96600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.74878				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.48555				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.08733				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	192.73200				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	99.02502				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.05727				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.05517				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.57228				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.74551				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN098										0.00	0	
SSN09 ⁸ On 07/06/2023 Spot Bond					0.00000	100.58303				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 ⁹ On 31/01/2030 Spot Bond			10.08000	89.29070	10.08000	89.26684				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 ⁰ On 28/11/2021 Spot Bond					0.00000	100.60095				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 ¹ On 21/12/2026 Spot Bond					0.00000	100.42679				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.17000	103.71624	8.17000	103.69343				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.79047				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.28101	8.55000	104.25729				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.53236				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.66154				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.67055				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS14 ² On 28/10/2021 Spot Bond					0.00000	101.20044				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14 ⁵ On 20/03/2022 Spot Bond					0.00000	100.00527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.61799				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.02608				0.00	25,000,000,000	25,000,000,000
Total TFS149 SPOT										0.00	25,000,000,000	25,000,000,000
Total For TFS149										0.00	25,000,000,000	25,000,000,000
TFS151 On 30/11/2020 Spot Bond					0.00000	100.61425				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.14322				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.73187				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.39706				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.70284				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.74943				0.00	50,100,000,000	50,000,000,000
Total TFS157 SPOT										0.00	50,100,000,000	50,000,000,000
Total For TFS157										0.00	50,100,000,000	50,000,000,000
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.13680				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.89607				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.60605				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.13328				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.87916				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.91451				0.00	2,000,000,000	2,000,000,000
Total TFS164 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS164										0.00	2,000,000,000	2,000,000,000
TFS165 On 15/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000,000.00	43,800,000,000	29,200,000,000	
Total TFS165 SPOT									380,000,000,000,000.00	43,800,000,000	29,200,000,000	
Total For TFS165									380,000,000,000,000.00	43,800,000,000	29,200,000,000	
TFS166 On 15/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	103,500,000,000	71,000,000,000	
Total TFS166 SPOT									350,000,000,000,000.00	103,500,000,000	71,000,000,000	
Total For TFS166									350,000,000,000,000.00	103,500,000,000	71,000,000,000	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.81145				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.90500	109.53653	4.90500	109.52212				0.00	0	10,000,000
Total TH14A4 SPOT										0.00	0	10,000,000
Total For TH14A4										0.00	0	10,000,000
TH14A On 21/11/2021 Spot Bond					0.00000	101.49996				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.06500	108.27146	5.06500	108.25675				0.00	0	10,000,000
Total TH14A8 SPOT										0.00	0	10,000,000
Total For TH14A8										0.00	0	10,000,000
TH14B On 21/11/2021 Spot Bond					0.00000	100.90280				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.07107				0.00	0	
Total TH14B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.83991				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.50890				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.58648				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.92975				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.42582				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.74748				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.40003				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.74867				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76166				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.90366				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.76203				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.72450				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.73956				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.80850				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.19323				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.27972				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.87892				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.45093				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.84297				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.75373				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.71929				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.16172				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.71706				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.74555				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	101.27333	8.49000	101.25045				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.75154				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.75305				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.78153				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.83547				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.82798				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.89988				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.14975				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.27676				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	109.79700	10.00000	109.76700				0.00	0	
Total TL20/R207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL20/R207									0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.55835			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.25958			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.65000	107.00003	5.65000	106.98356			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.81000	110.37805	6.81000	110.35764			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.68066			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.75352			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.60000	106.12981	7.60000	106.10819			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.21596			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.83985			0.00	0	100,000,00
Total TL30 SPOT									0.00	0	100,000,00
Total For TL30									0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.48588			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.92637			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.50000	116.52494	6.50000	116.50469		21,152,300,000,000.00		3,254,200,000	2,173,613,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN23 SPOT									21,152,300,000,000.00	3,254,200,000	2,173,613,70
Total For TN23									21,152,300,000,000.00	3,254,200,000	2,173,613,70
TN23/R On 06/11/2023 Spot Bond			100.00000	22.94428	100.00000	22.89377			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.56000	105.13935	8.56000	105.11541			35,952,000,000,000.00	4,200,000,000	7,500,000,00
Total TN25 SPOT									15,952,000,000,000.00	4,200,000,000	7,500,000,00
Total For TN25									15,952,000,000,000.00	4,200,000,000	7,500,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.57858	100.00000	12.55089			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.99000	103.27167	8.99000	103.24700			21,576,000,000,000.00	2,400,000,000	6,700,000,00
Total TN27 SPOT									21,576,000,000,000.00	2,400,000,000	6,700,000,00
Total For TN27									21,576,000,000,000.00	2,400,000,000	6,700,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.81630	100.00000	12.78809			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.12500	96.48547	11.12500	96.45678			33,375,000,000,000.00	3,000,000,000	1,500,000,00
Total TN30 SPOT									13,375,000,000,000.00	3,000,000,000	1,500,000,00
Total For TN30									13,375,000,000,000.00	3,000,000,000	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.16452	8.00000	117.13927			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.96500	84.50451	12.96500	84.47535			142,615,000,000,000.00	11,000,000,000	4,200,000,00
Total TN40 SPOT									12,615,000,000,000.00	11,000,000,000	4,200,000,00
Total For TN40									12,615,000,000,000.00	11,000,000,000	4,200,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.20156	10.75000	100.17275			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.79700	10.00000	109.76700			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.92000	103.99349	5.92000	103.97675			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B On 14/12/2020 Spot Bond					0.00000	100.50063				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.52165				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.85434				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.64344				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.86110				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.86110				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.85299				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.41142				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.62000	110.39831	5.62000	110.38169				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.84454				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.86300				0.00	0	2,000,000.00
Total TRA3A7 SPOT										0.00	0	2,000,000.00
Total For TRA3A7										0.00	0	2,000,000.00
TRA3B On 14/11/2022 Spot Bond					0.00000	101.13366				0.00	0	
Total TRA3B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.79193				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.44102				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02761				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.91000	109.97671	5.91000	110.37955				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02627				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02761				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.06958	8.62000	100.04638				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	96.68248				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.03318				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.43211				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.35926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	97.16757				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	96.91190				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	99.88782				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	97.04183				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	96.39985				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.15625				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.26115				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.10524				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.23785				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.60722				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.65587				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.51395				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	101.04400				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.94071				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.44570				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.00770				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.00770				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.53041				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.39999				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.35462				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.07188				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.32000	102.90883	6.32000	102.89143			5,056,000,000,000.00	800,000,000	400,000,000	
Total UG21 SPOT									5,056,000,000,000.00	800,000,000	400,000,000	

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 UG21									5,056,000,000.00	800,000,000	400,000,000
UG26 On 09/03/2026 Spot Bond			9.30000	109.51636	9.30000	109.48887			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.68858			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.88409			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.22001			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.73851			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.77226			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83105			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.86482			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.91813			0.00	0	
Total VRI875 SPOT									0.00	0	
Total For VRI875									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.23791			0.00	480,000,000	240,000,000
Total WHL02 SPOT									0.00	480,000,000	240,000,000
Total For WHL02									0.00	480,000,000	240,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	99.73761			0.00	0	100,000,000
Total WHL03 SPOT									0.00	0	100,000,000
Total For WHL03									0.00	0	100,000,000
WSP5 On 28/05/2021 Spot Bond			4.43000	106.19041	4.43000	106.17776			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/On 28/05/2021 Spot Bond			100.00000	67.46165	100.00000	67.31316				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.31e+017	696,410,529,900	143,425,555,500
Total for SPOT :										2.31e+017	696,410,529,900	143,425,555,500
Total Futures										2.31e+017	696,410,532,103	143,426,582,500
Total Options										0.00	0	226,000
Grand Total:										2.31e+017	696,410,532,103	143,426,808,600