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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2020

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			12.16110	71.22106	12.12356	71.40832			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.45398	71.93643	12.41470	72.12577			0.00	0	
ES33 On 06/05/2021 Bond Future			12.74545	68.93482	12.70436	69.12642			0.00	0	
ES33 On 05/08/2021 Bond Future			13.05536	69.68320	13.01234	69.87698			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.58920	70.24736	12.54634	70.48166			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.86421	70.95292	12.81926	71.18980			0.00	0	
ES42 On 06/05/2021 Bond Future			13.14877	67.45732	13.10154	67.69697			0.00	0	
ES42 On 05/08/2021 Bond Future			13.44325	68.18991	13.39365	68.43224			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			143.31753	143.31753	143.26100	143.26100			0.00	0	3,95
I2025 On 04/02/2021 Bond Future			143.28498	143.28498	143.22829	143.22829			0.00	0	
I2025 On 06/05/2021 Bond Future			144.85929	144.85929	144.80243	144.80243			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	Opt Interest
I2025	On	05/08/2021	Bond Future			144.93613	144.93613	144.87879	144.87879			0.00	0	
Total I2025 Future												0.00	0	3,97
Total For I2025												0.00	0	3,97
I2029	On	05/11/2020	Bond Future			99.33628	99.33628	99.14205	99.14205			0.00	0	4,9
I2029	On	04/02/2021	Bond Future			100.35860	100.35860	100.16271	100.16271			0.00	0	
I2029	On	06/05/2021	Bond Future			100.32237	100.32237	100.12471	100.12471			0.00	0	
I2029	On	05/08/2021	Bond Future			101.43494	101.43494	101.23518	101.23518			0.00	0	
Total I2029 Future												0.00	0	4,9
Total For I2029												0.00	0	4,9
I2033	On	05/11/2020	Bond Future			93.29765	93.29765	93.45366	93.45366			0.00	0	10,3
I2033	On	04/02/2021	Bond Future			94.25784	94.25784	94.41576	94.41576			0.00	0	
I2033	On	06/05/2021	Bond Future			94.07841	94.07841	94.23836	94.23836			0.00	0	
I2033	On	05/08/2021	Bond Future			95.12168	95.12168	95.28352	95.28352			0.00	0	
Total I2033 Future												0.00	0	10,3
Total For I2033												0.00	0	10,3
I2038	On	05/11/2020	Bond Future			104.73737	104.73737	104.69107	104.69107			0.00	0	11,1
I2038	On	04/02/2021	Bond Future			104.11926	104.11926	104.07285	104.07285			0.00	0	
I2038	On	06/05/2021	Bond Future			105.26358	105.26358	105.21682	105.21682			0.00	0	
I2038	On	05/08/2021	Bond Future			104.71020	104.71020	104.66306	104.66306			0.00	0	
Total I2038 Future												0.00	0	11,1
Total For I2038												0.00	0	11,1
I2046	On	05/11/2020	Bond Future			92.48045	92.48045	92.43943	92.43943			0.00	0	16,3
I2046	On	04/02/2021	Bond Future			93.43226	93.43226	93.39105	93.39105			0.00	0	
I2046	On	06/05/2021	Bond Future			92.66958	92.66958	92.62822	92.62822			0.00	0	
I2046	On	05/08/2021	Bond Future			93.69739	93.69739	93.65565	93.65565			0.00	0	
Total I2046 Future												0.00	0	16,3
Total For I2046												0.00	0	16,3
I2050	On	05/11/2020	Bond Future			94.79789	94.79789	94.58482	94.58482			0.00	0	13,9
I2050	On	04/02/2021	Bond Future			93.88448	93.88448	93.66942	93.66942			0.00	0	
I2050	On	06/05/2021	Bond Future			94.91609	94.91609	94.69916	94.69916			0.00	0	
I2050	On	05/08/2021	Bond Future			94.04216	94.04216	93.82277	93.82277			0.00	0	
Total I2050 Future												0.00	0	13,9
Total For I2050												0.00	0	13,9
R186	On	05/11/2020	Bond Future			7.25725	119.83912	7.26945	119.77400		7.33	14,740,211.76	123	89,0
R186	On	04/02/2021	Bond Future			7.43742	115.76412	7.45025	115.69876		8.44	0.00	0	
R186	On	06/05/2021	Bond Future			7.61933	117.00884	7.63286	116.94314		7.61	0.00	0	
R186	On	05/08/2021	Bond Future			7.82001	112.99759	7.83437	112.93127		6.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												14,740,211.76	123	89,06
R186	On	05/11/2020	Bond Future	8.34	Put			34.25000	0.03425	29,700	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,572.03000	5.57203	5,632,600	8.13	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			10,030.97000	10.03097	10,096,040	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,816.84000	1.81684	1,846,920	7.47	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,085.88000	7.08588	7,149,710	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			7.50000	0.00750	6,210	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,134.73000	7.13473	7,198,620	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			7.11000	0.00711	5,880	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,207.95000	3.20795	3,254,820	7.76	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.64	Call			7,037.01000	7.03701	7,100,780	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			7.90000	0.00790	6,550	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,260.28000	4.26028	4,194,610	6.97	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			61.66000	0.06166	61,110	6.97	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			595.02000	0.59502	559,980	7.47	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.19000	0.00019	0,140	8.13	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			125.41000	0.12541	112,970	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,941.50000	3.94150	3,994,180	7.91	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,950.99000	1.95099	1,892,100	7.22	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			502.08000	0.50208	508,310	7.22	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			213.86000	0.21386	195,610	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			981.09000	0.98109	956,310	8.82	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,500.06000	4.50006	4,540,240	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,005.41000	1.00541	980,230	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,961.80000	3.96180	3,998,840	8.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,204.79000	1.20479	1,176,470	8.69	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,536.90000	4.53690	4,577,270	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			993.30000	0.99330	968,310	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,573.62000	4.57362	4,614,200	8.82	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			56.01000	0.05601	53,880	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,070.60000	14.07060	14,134,200	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			55.05000	0.05505	52,950	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,110.69000	14.11069	14,174,320	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			54.11000	0.05411	52,040	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,030.51000	14.03051	14,094,080	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,521.24000	1.52124	1,496,870	7.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,106.90000	5.10690	5,148,980	7.29	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,508.92000	1.50892	1,484,680	7.29	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,043.00000	5.04300	5,084,810	7.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,533.66000	1.53366	1,509,150	7.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,074.92000	5.07492	5,116,870	7.28	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												14,740,211.76	123	117,30
R197	On	05/11/2020	Bond Future			314.04369	314.04369	313.92655	313.92655			0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.42783	309.42783	309.31060	309.31060			0.00	0	
R197	On	06/05/2021	Bond Future			312.82799	312.82799	312.71035	312.71035			0.00	0	
R197	On	05/08/2021	Bond Future			308.29787	308.29787	308.17919	308.17919			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			211.34609	211.34609	211.03950	211.03950			0.00	0	7,90
R202	On	04/02/2021	Bond Future			209.35292	209.35292	209.04372	209.04372			0.00	0	
R202	On	06/05/2021	Bond Future			211.65313	211.65313	211.34132	211.34132			0.00	0	
R202	On	05/08/2021	Bond Future			209.75135	209.75135	209.43624	209.43624			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			4.53995	108.45705	4.54084	108.45503		1.84	0.00	0	34,45
R2023	On	04/02/2021	Bond Future			4.61019	109.54640	4.61103	109.54471		1.67	0.00	0	
R2023	On	06/05/2021	Bond Future			4.64755	106.81640	4.64833	106.81502		1.77	0.00	0	
R2023	On	05/08/2021	Bond Future			4.69638	107.97569	4.69723	107.97439		1.61	0.00	0	
Total R2023 Future												0.00	0	34,45
R2023	On	05/11/2020	Bond Future	7.46	Call			6,348.29000	6.34829	6,350,310	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,369.21000	6.36921	6,371,230	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,327.38000	6.32738	6,329,400	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,397.67000	3.39767	3,399,090	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			8.93000	0.00893	8,660	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,416.66000	3.41666	3,418,090	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			8.62000	0.00862	8,360	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,378.68000	3.37868	3,380,090	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			9.25000	0.00925	8,970	2.49	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,018.86000	5.01886	5,020,210	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.37000	0.00137	1,340	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,035.45000	5.03545	5,036,790	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.33000	0.00133	1,290	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,002.28000	5.00228	5,003,620	2.23	0.00	0	

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			1.42000	0.00142	1,380	2.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,224.88000	1.22488	1,224,870	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			309.19000	0.30919	307,880	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,236.22000	1.23622	1,236,210	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			305.43000	0.30543	304,120	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,213.58000	1.21358	1,213,560	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			313.00000	0.31300	311,680	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,45
R2030	On	05/11/2020	Bond Future			9.49060	93.16681	9.46756	93.29816		13.10	130,340,367.19	1,399	91,95
R2030	On	04/02/2021	Bond Future			9.71085	90.09868	9.68673	90.23160		15.07	0.00	0	
R2030	On	06/05/2021	Bond Future			9.93509	91.06795	9.90982	91.20261		13.65	0.00	0	
R2030	On	05/08/2021	Bond Future			10.18062	88.05124	10.15412	88.18745		12.65	0.00	0	
Total R2030 Future												130,340,367.19	1,399	91,95
R2030	On	05/11/2020	Bond Future	9.39	Call			1,290.60000	1.29060	1,209,610	13.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			1,734.58000	1.73458	1,784,940	13.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,317.35000	1.31735	1,235,510	13.01	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			1,703.93000	1.70393	1,753,440	13.01	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			1,264.17000	1.26417	1,184,040	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			1,765.60000	1.76560	1,816,820	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			2,126.46000	2.12646	2,024,670	13.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			1,036.92000	1.03692	1,066,480	13.27	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,921.02000	1.92102	1,823,390	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,169.35000	1.16935	1,203,070	13.20	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,572.54000	1.57254	1,483,270	13.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,444.60000	1.44460	1,486,680	13.09	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			2,091.53000	2.09153	1,990,410	13.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,058.19000	1.05819	1,088,420	13.26	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,431.59000	3.43159	3,312,640	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			513.03000	0.51303	525,430	13.72	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			6,668.69000	6.66869	6,791,480	12.30	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			52.66000	0.05266	44,100	12.30	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			3,878.63000	3.87863	3,975,510	12.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			324.02000	0.32402	289,550	12.46	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			2,886.37000	2.88637	2,773,020	13.52	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			682.47000	0.68247	700,470	13.52	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			8,275.39000	8.27539	8,403,450	12.30	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			16.78000	0.01678	13,490	12.30	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,928.41000	3.92841	4,026,060	12.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	8.85	Call			313.80000	0.31380	280,100	12.45		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			1,954.50000	1.95450	1,856,150	13.21		0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			1,146.40000	1.14640	1,179,400	13.21		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			4,548.40000	4.54840	4,654,530	12.36		0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			209.91000	0.20991	184,690	12.36		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			2,275.83000	2.27583	2,340,370	12.86		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			906.99000	0.90699	840,180	12.86		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			5,658.59000	5.65859	5,529,060	14.50		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			165.68000	0.16568	167,500	14.50		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			6,789.62000	6.78962	6,912,970	12.30		0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			48.49000	0.04849	40,490	12.30		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,037.62000	3.03762	3,119,470	12.64		0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			554.65000	0.55465	505,150	12.64		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			3,738.76000	3.73876	3,617,360	13.83		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			438.50000	0.43850	448,450	13.83		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			5,663.61000	5.66361	5,780,350	12.31		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			102.65000	0.10265	88,040	12.31		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,081.30000	3.08130	3,164,040	12.62		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			539.21000	0.53921	490,600	12.62		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			5,176.58000	5.17658	5,048,270	14.34		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			211.76000	0.21176	214,800	14.34		0.00	0	8,00
R2030 On 04/02/2021 Bond Future	9.20	Put			4,710.31000	4.71031	4,781,310	14.70		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,972.44000	1.97244	1,910,520	14.70		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,273.90000	9.27390	9,380,520	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			563.72000	0.56372	537,420	14.43		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			8,374.68000	8.37468	8,476,290	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			714.07000	0.71407	682,760	14.43		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,004.33000	5.00433	5,078,560	14.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,806.16000	1.80616	1,747,470	14.64		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,426.40000	8.42640	8,528,320	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			704.45000	0.70445	673,450	14.43		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,046.47000	6.04647	6,131,030	14.49		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,331.73000	1.33173	1,283,370	14.49		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,798.03000	4.79803	4,699,730	15.48		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,023.80000	2.02380	2,058,420	15.48		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,888.17000	1.88817	1,827,860	14.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			4,855.82000	4.85582	4,928,430	14.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,909.08000	1.90908	1,848,360	14.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,819.22000	4.81922	4,891,420	14.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,867.41000	1.86741	1,807,500	14.66		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	04/02/2021	Bond Future	9.15	Put		4,892.62000	4.89262	4,965,630	14.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,180.25000	2.18025	2,123,670	13.18	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,960.51000	5.96051	6,038,590	13.18	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,780.60000	11.78060	11,892,590	13.06	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		606.55000	0.60655	583,880	13.06	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,176.05000	4.17605	4,093,630	13.68	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		969.54000	0.96954	986,260	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		960.41000	0.96041	976,990	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,849.06000	9.84906	9,731,250	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		978.74000	0.97874	995,590	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,438.92000	6.43892	6,338,300	14.35	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,150.42000	2.15042	2,184,460	14.35	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,886.34000	9.88634	9,768,400	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,485.17000	3.48517	3,537,410	13.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,219.48000	6.21948	6,299,840	13.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,044.10000	2.04410	1,989,800	13.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,840.29000	3.84029	3,761,430	13.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,786.01000	3.78601	3,841,810	13.60	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,923.65000	9.92365	9,805,570	14.69	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		6,125.52000	6.12552	6,204,880	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,403.85000	2.40385	2,347,000	12.10	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		10,366.31000	10.36631	10,248,820	13.58	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		1,054.01000	1.05401	1,072,730	13.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		8,056.80000	8.05680	8,150,360	11.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,568.30000	1.56830	1,525,650	11.96	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,802.20000	4.80220	4,717,560	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,447.84000	3.44784	3,499,410	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,830.83000	4.83083	4,745,930	12.77	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,426.06000	3.42606	3,477,370	12.77	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,773.32000	4.77332	4,688,950	12.75	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,469.41000	3.46941	3,521,250	12.75	0.00	0	
Total R2030 Option											0.00	0	130,80
Total For R2030											130,340,367.19	1,399	222,75
R2032	On	05/11/2020	Bond Future			10.52203	86.03484	10.47888	86.28830	16.08	0.00	0	121,08
R2032	On	04/02/2021	Bond Future			10.76068	86.89901	10.71564	87.15524	17.64	0.00	0	
R2032	On	06/05/2021	Bond Future			11.00144	83.68820	10.95439	83.94745	16.77	0.00	0	
R2032	On	05/08/2021	Bond Future			11.25692	84.59675	11.20775	84.85894	14.87	0.00	0	
Total R2032 Future											0.00	0	121,08
R2032	On	05/11/2020	Bond Future	9.76	Call		309.00000	0.30900	260,090	15.12	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
R2032 On 05/11/2020 Bond Future	9.11	Put			8,639.37000	8.63937	8,885,240	15.01	0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			31.55000	0.03155	23,960	15.01	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			5,526.31000	5.52631	5,745,550	15.05	0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			194.27000	0.19427	160,050	15.05	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			3,608.95000	3.60895	3,398,880	16.85	0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Put			9,773.33000	9.77333	10,022,760	15.01	0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			15.26000	0.01526	11,230	15.01	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			6,537.80000	6.53780	6,769,620	15.01	0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			109.64000	0.10964	88,000	15.01	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			4,003.21000	4.00321	3,786,000	17.03	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			4,742.23000	4.74223	4,947,900	15.11	0.00	0	
R2032 On 05/11/2020 Bond Future	9.76	Put			4,688.62000	4.68862	4,893,170	15.12	0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			318.68000	0.31868	268,630	15.13	0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			4,635.30000	4.63530	4,838,710	15.13	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			299.54000	0.29954	251,750	15.11	0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			563.81000	0.56381	600,060	17.03	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			672.14000	0.67214	715,530	16.85	0.00	0	3,00
R2032 On 04/02/2021 Bond Future	10.82	Put			3,314.50000	3.31450	3,417,790	17.70	0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			1,194.13000	1.19413	1,121,880	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			7,771.38000	7.77138	7,955,360	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,207.81000	1.20781	1,134,960	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			7,721.92000	7.72192	7,905,300	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,180.56000	1.18056	1,108,910	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			12,439.85000	12.43985	12,664,340	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			407.63000	0.40763	375,890	16.79	0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			9,498.39000	9.49839	9,700,750	16.79	0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			803.56000	0.80356	749,690	16.79	0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,906.56000	3.90656	3,753,620	17.70	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			7,821.01000	7.82101	8,005,590	16.79	0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,093.72000	2.09372	2,156,080	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,185.39000	8.18539	7,988,130	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			2,077.87000	2.07787	2,139,860	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,117.73000	8.11773	7,921,220	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,109.67000	2.10967	2,172,410	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			9,756.77000	9.75677	9,544,160	18.05	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,457.95000	1.45795	1,504,590	18.05	0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			6,283.51000	6.28351	6,432,540	16.23	0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,735.22000	2.73522	2,625,000	16.23	0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,151.54000	8.15154	7,954,650	18.05	0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			5,068.49000	5.06849	4,916,190	14.96	0.00	0	

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	11.37	Put		4,207.68000	4.20768	4,317,570	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		5,011.11000	5.01111	4,859,760	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		4,255.73000	4.25573	4,366,570	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		5,039.92000	5.03992	4,888,090	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		4,231.80000	4.23180	4,342,160	14.95	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											0.00	0	136,96
R2035	On	05/11/2020	Bond Future			11.31764	84.59807	11.27464	84.86105	18.20	16,327,427.51	193	103,03
R2035	On	04/02/2021	Bond Future			11.57238	85.44781	11.52744	85.71367	19.77	0.00	0	
R2035	On	06/05/2021	Bond Future			11.82067	81.89184	11.77375	82.16081	18.98	0.00	0	
R2035	On	05/08/2021	Bond Future			12.08752	82.78081	12.03846	83.05279	16.71	0.00	0	
Total R2035 Future											16,327,427.51	193	103,03
R2035	On	05/11/2020	Bond Future	10.32	Call		191.59000	0.19159	158,350	16.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		6,362.37000	6.36237	6,592,110	16.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		197.78000	0.19778	163,700	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,300.48000	6.30048	6,529,380	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		204.12000	0.20412	169,180	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		6,238.82000	6.23882	6,466,860	16.91	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		10,451.91000	10.45191	10,661,090	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		5,230.57000	5.23057	5,368,810	19.39	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.05	Call		889.36000	0.88936	832,160	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		10,392.96000	10.39296	10,601,620	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		900.22000	0.90022	842,500	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		10,334.19000	10.33419	10,542,330	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		878.60000	0.87860	821,920	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		990.74000	0.99074	928,720	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,870.41000	9.87041	10,074,250	18.65	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call		2,884.30000	2.88430	2,756,680	19.39	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,460.55000	1.46055	1,390,620	18.00	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call		6,726.76000	6.72676	6,545,980	19.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,152.17000	4.15217	4,256,550	19.25	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Call		6,691.83000	6.69183	6,511,480	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,366.49000	2.36649	2,267,720	18.06	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,548.00000	3.54800	3,420,340	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		6,219.43000	6.21943	6,360,740	18.57	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		11,038.10000	11.03810	11,237,140	18.00	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		8,199.15000	8.19915	8,369,350	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,424.93000	3.42493	3,513,550	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		3,405.86000	3.40586	3,494,050	19.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2035	On	06/05/2021	Bond Future	12.35	Call		6.65672000	6.65672	6,476,800	19.73		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,443.87000	3.44387	3,532,920	19.73		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,549.04000	5.54904	5,384,450	19.25		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		4,161.19000	4.16119	4,020,870	18.80		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,462.40000	5.46240	5,591,050	18.80		0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.77	Call		8,169.41000	8.16941	7,972,650	20.44		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,734.31000	2.73431	2,806,520	20.44		0.00	0	1,66
R2035	On	05/08/2021	Bond Future	5.29	Call		0.88000	0.00088	0,780	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,272.07000	55.27207	55,543,950	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.90000	0.00090	0,800	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,155.38000	55.15538	55,427,260	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.92000	0.00092	0,820	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		55,038.82000	55.03882	55,310,700	15.83		0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												16,327,427.51	193	111,66
R2037	On	05/11/2020	Bond Future			11.60567	79.85834	11.55754	80.14598	19.34		0.00	0	138,52
R2037	On	04/02/2021	Bond Future			11.85401	76.40627	11.80373	76.69706	22.26		0.00	0	
R2037	On	06/05/2021	Bond Future			12.10494	77.22856	12.05243	77.52272	20.19		0.00	0	
R2037	On	05/08/2021	Bond Future			12.37667	73.81146	12.32172	74.10888	18.87		0.00	0	
Total R2037 Future												0.00	0	138,52
R2037	On	05/11/2020	Bond Future	10.18	Call		51.26000	0.05126	39,420	17.99		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,028.23000	9.02823	9,304,030	17.99		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		53.17000	0.05317	40,950	17.99		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,959.43000	8.95943	9,234,850	17.99		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		49.40000	0.04940	37,930	17.99		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,097.17000	9.09717	9,373,340	17.99		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,559.91000	3.55991	3,672,480	22.52		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,515.04000	4.51504	4,336,820	22.52		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,299.28000	4.29928	4,125,640	22.43		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,744.01000	3.74401	3,861,160	22.43		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,449.62000	9.44962	9,666,520	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,138.52000	1.13852	1,064,630	21.09		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		10,878.00000	10.87800	10,620,120	24.09		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		859.83000	0.85983	892,740	24.09		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,696.02000	1.69602	1,597,790	21.20		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,550.86000	7.55086	7,743,420	21.20		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		982.78000	0.98278	916,560	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,183.12000	10.18312	10,407,690	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,637.86000	14.63786	14,895,770	21.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	9.65	Call		401.08000	0.40108	368,200	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		905.75000	0.90575	843,490	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,590.72000	10.59072	10,819,250	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		916.47000	0.91647	853,650	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,531.96000	10.53196	10,759,930	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		895.13000	0.89513	833,420	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,649.67000	10.64967	10,878,750	21.09		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,942.17000	5.94217	5,756,870	20.69		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,919.83000	3.91983	4,028,690	20.69		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,974.44000	5.97444	5,788,640	20.71		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,898.27000	3.89827	4,006,630	20.71		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,006.78000	6.00678	5,820,470	20.72		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,876.83000	3.87683	3,984,680	20.72		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,966.11000	4.96611	4,803,290	18.88		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,302.39000	5.30239	5,436,990	18.88		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,993.46000	4.99346	4,830,140	18.89		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,275.09000	5.27509	5,409,190	18.89		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,021.15000	5.02115	4,857,310	18.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,248.20000	5.24820	5,381,780	18.90		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	139,82
R2040	On	05/11/2020	Bond Future			11.71927	81.85829	11.68125	82.09817	20.01		1,473,449.22	18	72,82
R2040	On	04/02/2021	Bond Future			11.96383	78.17607	11.92406	78.41865	22.75		0.00	0	
R2040	On	06/05/2021	Bond Future			12.21063	79.01744	12.16905	79.26287	20.78		0.00	0	
R2040	On	05/08/2021	Bond Future			12.47786	75.36940	12.43429	75.61759	19.20		0.00	0	
Total R2040 Future												1,473,449.22	18	72,82
R2040	On	05/11/2020	Bond Future	10.31	Call		51.71000	0.05171	41,170	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,553.73000	9.55373	9,783,070	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		53.69000	0.05369	42,800	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,479.96000	9.47996	9,708,950	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		49.80000	0.04980	39,590	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		14.70000	0.01470	11,120	18.41		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		1,476.84000	1.47684	1,350,550	19.62		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,636.77000	2.63677	2,750,360	19.62		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		38.06000	0.03806	29,930	18.41		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		2,079.54000	2.07954	1,927,680	19.93		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		1,961.09000	1.96109	2,049,110	19.93		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,992.60000	15.99260	16,232,090	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		1.26000	0.00126	0,870	18.41		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 Intern
R2040 On 05/11/2020 Bond Future	10.00	Put			11,916.32000	11.91632	12,152,620	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,627.67000	9.62767	9,857,340	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			4,968.55000	4.96855	5,148,730	18.59		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			462.73000	0.46273	403,030	18.59		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			14,079.55000	14.07955	14,318,260	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			4.18000	0.00418	3,010	18.41		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			10,149.75000	10.14975	10,381,500	18.41		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			17,770.83000	17.77083	17,994,580	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			245.02000	0.24502	226,190	21.30		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			12,239.01000	12.23901	12,436,790	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			728.19000	0.72819	683,390	21.30		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			3,119.92000	3.11992	2,998,150	22.19		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			11,195.45000	11.19545	11,385,810	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,744.93000	4.74493	4,855,250	22.44		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			902.22000	0.90222	849,510	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			11,131.92000	11.13192	11,321,790	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			913.34000	0.91334	860,150	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			11,068.58000	11.06858	11,257,970	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			891.19000	0.89119	838,970	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			5,334.93000	5.33493	5,455,740	22.19		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			17,133.21000	17.13321	17,354,880	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			278.49000	0.27849	257,580	21.30		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			13,402.40000	13.40240	13,607,340	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			580.99000	0.58099	543,350	21.30		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,606.03000	3.60603	3,473,770	22.44		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,855.00000	5.85500	5,702,140	20.97		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			4,335.76000	4.33576	4,428,330	20.97		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,887.19000	5.88719	5,733,890	20.99		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			4,310.71000	4.31071	4,402,840	20.99		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,823.13000	5.82313	5,670,700	20.96		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			4,361.19000	4.36119	4,454,190	20.96		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			13,075.92000	13.07592	12,862,640	20.58		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			1,333.76000	1.33376	1,368,670	20.58		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.47	Call			5,400.98000	5.40098	5,259,020	19.17		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			5,197.46000	5.19746	5,303,690	19.17		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			10,719.69000	10.71969	10,890,650	18.21		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			5,142.80000	5.14280	5,248,180	19.19		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			2,082.33000	2.08233	2,005,100	18.21		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			8,329.50000	8.32950	8,478,230	18.26		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,988.16000	2.98816	2,888,700	18.26		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	Op Intere
R2040	On	05/08/2021	Bond Future	12.48	Call			5,430.56000	5.43056	5,288,170	19.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			5,170.21000	5.17021	5,276,010	19.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			5,459.91000	5.45991	5,317,100	19.19	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												1,473,449.22	18	94,18
R2044	On	05/11/2020	Bond Future			11.75630	78.62398	11.71310	78.89622		20.87	0.00	0	47,2
R2044	On	04/02/2021	Bond Future			11.99266	75.03438	11.94745	75.30963		23.71	0.00	0	
R2044	On	06/05/2021	Bond Future			12.23095	75.84198	12.18365	76.12045		21.63	0.00	0	
R2044	On	05/08/2021	Bond Future			12.48884	72.28466	12.43925	72.56619		19.98	0.00	0	
Total R2044 Future												0.00	0	47,22
R2044	On	05/11/2020	Bond Future	11.06	Put			4,834.12000	4.83412	5,037,100	19.51	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			11,989.52000	11.98952	12,257,950	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			14.68000	0.01468	10,870	19.20	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			17,946.14000	17.94614	18,218,250	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.37000	0.00037	0,240	19.20	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			675.56000	0.67556	590,820	19.73	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			4,246.01000	4.24601	4,433,510	19.73	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			1,219.46000	1.21946	1,095,310	20.30	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			3,045.77000	3.04577	3,193,860	20.30	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,628.34000	14.62834	14,899,610	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			3.17000	0.00317	2,200	19.20	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			12,554.35000	12.55435	12,823,700	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			10.71000	0.01071	7,820	19.20	0.00	0	3
R2044	On	05/11/2020	Bond Future	8.87	Put			22,333.01000	22.33301	22,605,240	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.02000	0.00002	0,010	19.20	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			12,150.17000	12.15017	12,418,890	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			13.43000	0.01343	9,910	19.20	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			18,397.64000	18.39764	18,669,780	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.27000	0.00027	0,170	19.20	0.00	0	3
R2044	On	05/11/2020	Bond Future	9.96	Put			12,635.61000	12.63561	12,905,090	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			10.22000	0.01022	7,460	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			1,098.92000	1.09892	982,460	20.19	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			3,255.57000	3.25557	3,411,350	20.19	0.00	0	3
R2044	On	05/11/2020	Bond Future	10.35	Call			52.44000	0.05244	40,990	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,579.28000	9.57928	9,840,070	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			54.46000	0.05446	42,630	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,504.22000	9.50422	9,764,630	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			50.49000	0.05049	39,400	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,654.53000	9.65453	9,915,680	19.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	11.06	Call		505.72000	0.50572	436,460	19.51	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,939.26000	13.93926	14,175,740	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		531.66000	0.53166	492,890	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,439.18000	1.43918	1,356,800	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,766.52000	8.76652	8,959,390	22.20	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		746.61000	0.74661	696,080	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,175.88000	12.17588	12,400,600	22.20	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		16,861.63000	16.86163	17,112,390	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		300.54000	0.30054	276,050	22.20	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call		817.14000	0.81714	762,990	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,705.60000	11.70560	11,926,700	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		827.61000	0.82761	772,930	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,639.27000	11.63927	11,859,840	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		806.78000	0.80678	753,150	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,772.15000	11.77215	11,993,770	22.20	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,805.28000	5.80528	5,633,930	21.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,374.67000	4.37467	4,481,790	21.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,837.03000	5.83703	5,665,190	21.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,349.37000	4.34937	4,456,000	21.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,868.83000	5.86883	5,696,510	21.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,324.20000	4.32420	4,430,350	21.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,733.25000	5.73325	5,567,640	20.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,883.29000	4.88329	4,999,210	20.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,763.17000	5.76317	5,597,090	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,857.44000	4.85744	4,972,890	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,793.15000	5.79315	5,626,600	20.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,831.73000	4.83173	4,946,710	20.09	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											0.00	0	59,56
R2048	On	05/11/2020	Bond Future			11.72553	77.44047	11.68737	77.68444	21.41	0.00	0	112,43
R2048	On	04/02/2021	Bond Future			11.96079	78.21826	11.92079	78.46496	22.89	0.00	0	
R2048	On	06/05/2021	Bond Future			12.18948	74.64771	12.14763	74.89721	22.13	0.00	0	
R2048	On	05/08/2021	Bond Future			12.43469	75.45805	12.39080	75.71039	19.20	0.00	0	
Total R2048 Future											0.00	0	112,43
R2048	On	05/11/2020	Bond Future	10.03	Call		14.39000	0.01439	10,860	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,140.82000	12.14082	12,381,260	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		15.06000	0.01506	11,380	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		12.55000	0.01255	9,420	19.63	0.00	0	93
R2048	On	05/11/2020	Bond Future	10.04	Put		12,058.28000	12.05828	12,298,570	19.63	0.00	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
R2048	On	05/11/2020	Bond Future	10.02	Call		13.75000	0.01375	10,360	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,223.54000	12.22354	12,464,120	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,101.53000	5.10153	5,286,190	19.84	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		453.15000	0.45315	393,840	19.84	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		12,389.45000	12.38945	12,630,290	19.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		937.89000	0.93789	882,990	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,989.20000	10.98920	11,181,000	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		949.80000	0.94980	894,380	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,923.72000	10.92372	11,115,000	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		926.08000	0.92608	871,700	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,054.91000	11.05491	11,247,230	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		9,244.33000	9.24433	9,420,720	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,314.05000	1.31405	1,243,740	21.36	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,631.23000	5.63123	5,758,810	22.20	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		2,943.76000	2.94376	2,824,640	22.20	0.00	0	2,58
R2048	On	06/05/2021	Bond Future	12.34	Put		4,606.14000	4.60614	4,702,730	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,773.13000	5.77313	5,619,770	22.58	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,580.79000	4.58079	4,676,930	22.58	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,805.93000	5.80593	5,652,120	22.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,555.59000	4.55559	4,651,280	22.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,740.39000	5.74039	5,587,480	22.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,713.57000	5.71357	5,565,620	19.45	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5,031.98000	5.03198	5,136,370	19.45	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,744.64000	5.74464	5,596,250	19.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5,006.41000	5.00641	5,110,360	19.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		5,682.56000	5.68256	5,535,030	19.44	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5,057.70000	5.05770	5,162,510	19.44	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											0.00	0	119,58
R208	On	05/11/2020	Bond Future			3.46925	102.00792	3.46688	102.00884	0.19	14,485,124.64	142	7,58
Total R208 Future											14,485,124.64	142	7,58
R208	On	05/11/2020	Bond Future	4.78	Call		508.07000	0.50807	507,150	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		511.92000	0.51192	511,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		504.22000	0.50422	503,300	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.41	0.00	0	
Total R208 Option											0.00	0	
Total For R208											14,485,124.64	142	7,58

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	05/11/2020			11.13458	65.10097	11.09635	65.30397		20.39	0.00	0	27,5
R209	On	04/02/2021			11.35190	65.75482	11.31214	65.96007		22.66	0.00	0	
R209	On	06/05/2021			11.56976	63.32159	11.52840	63.52922		21.65	0.00	0	2,5
R209	On	05/08/2021			11.79857	64.00903	11.75553	64.21901		19.20	0.00	0	
Total R209 Future											0.00	0	30,0
R209	On	05/11/2020	10.01	Call			116.96000	0.11696	96,780	19.33	0.00	0	
R209	On	05/11/2020	10.01	Put			6,297.74000	6.29774	6,480,560	19.33	0.00	0	
R209	On	05/11/2020	10.02	Call			120.84000	0.12084	100,130	19.34	0.00	0	
R209	On	05/11/2020	10.02	Put			6,240.90000	6.24090	6,423,190	19.34	0.00	0	
R209	On	05/11/2020	10.00	Call			113.21000	0.11321	93,550	19.33	0.00	0	
R209	On	05/11/2020	10.00	Put			6,354.78000	6.35478	6,538,120	19.33	0.00	0	
R209	On	04/02/2021	10.10	Put			7,905.45000	7.90545	8,050,930	21.92	0.00	0	
R209	On	04/02/2021	10.11	Call			1,167.74000	1.16774	1,107,510	21.92	0.00	0	
R209	On	04/02/2021	10.11	Put			7,858.00000	7.85800	8,003,020	21.92	0.00	0	
R209	On	04/02/2021	10.12	Call			1,180.20000	1.18020	1,119,510	21.92	0.00	0	
R209	On	04/02/2021	10.12	Put			7,810.71000	7.81071	7,955,270	21.92	0.00	0	
R209	On	04/02/2021	10.10	Call			1,155.37000	1.15537	1,095,600	21.92	0.00	0	
R209	On	06/05/2021	12.22	Put			2,846.25000	2.84625	2,909,290	22.70	0.00	0	
R209	On	06/05/2021	12.25	Put			2,799.32000	2.79932	2,861,420	22.76	0.00	0	6,0
R209	On	06/05/2021	10.25	Put			8,622.13000	8.62213	8,763,250	20.83	0.00	0	
R209	On	06/05/2021	10.25	Call			1,678.25000	1.67825	1,611,740	20.83	0.00	0	4,7
R209	On	06/05/2021	11.25	Call			3,555.81000	3.55581	3,447,480	21.43	0.00	0	
R209	On	06/05/2021	11.25	Put			4,979.94000	4.97994	5,079,240	21.43	0.00	0	6,0
R209	On	06/05/2021	12.25	Call			6,282.09000	6.28209	6,136,560	22.76	0.00	0	
R209	On	06/05/2021	12.23	Call			6,220.70000	6.22070	6,075,790	22.72	0.00	0	
R209	On	06/05/2021	12.23	Put			2,830.58000	2.83058	2,893,300	22.72	0.00	0	
R209	On	06/05/2021	12.24	Call			6,251.47000	6.25147	6,106,250	22.74	0.00	0	
R209	On	06/05/2021	12.24	Put			2,814.99000	2.81499	2,877,400	22.74	0.00	0	
R209	On	06/05/2021	12.22	Call			6,189.97000	6.18997	6,045,380	22.70	0.00	0	
R209	On	05/08/2021	11.80	Call			4,626.13000	4.62613	4,505,610	19.25	0.00	0	
R209	On	05/08/2021	11.80	Put			4,409.19000	4.40919	4,498,650	19.25	0.00	0	
R209	On	05/08/2021	11.81	Call			4,651.48000	4.65148	4,530,600	19.26	0.00	0	
R209	On	05/08/2021	11.81	Put			4,385.91000	4.38591	4,475,010	19.26	0.00	0	
R209	On	05/08/2021	11.79	Call			4,600.83000	4.60083	4,480,680	19.24	0.00	0	
R209	On	05/08/2021	11.79	Put			4,432.58000	4.43258	4,522,410	19.24	0.00	0	
Total R209 Option											0.00	0	16,7
Total For R209											0.00	0	46,8
R210	On	05/11/2020			186.59307	186.59307	186.51450	186.51450			0.00	0	2,2
R210	On	04/02/2021			188.51340	188.51340	188.43464	188.43464			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/05/2021	Bond Future			187.87212	187.87212	187.79310	187.79310			0.00	0	
R210	On	05/08/2021	Bond Future			189.95572	189.95572	189.87591	189.87591			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			169.79061	169.79061	169.75516	169.75516			0.00	0	6,88
R212	On	04/02/2021	Bond Future			169.24100	169.24100	169.20570	169.20570			0.00	0	
R212	On	06/05/2021	Bond Future			171.10072	171.10072	171.06556	171.06556			0.00	0	
R212	On	05/08/2021	Bond Future			170.66763	170.66763	170.63224	170.63224			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			10.00242	82.31560	9.97438	82.47049		15.13	0.00	0	16,47
R213	On	04/02/2021	Bond Future			10.22803	83.14241	10.19875	83.29910		16.74	0.00	0	
R213	On	06/05/2021	Bond Future			10.44778	80.50681	10.41722	80.66547		15.88	0.00	0	
R213	On	05/08/2021	Bond Future			10.68482	81.38066	10.65291	81.54110		14.09	0.00	0	
Total R213 Future												0.00	0	16,41
R213	On	05/11/2020	Bond Future	9.60	Call			690.03000	0.69003	626,840	14.69	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,795.89000	2.79589	2,887,590	14.69	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			707.37000	0.70737	643,190	14.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,756.05000	2.75605	2,846,760	14.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			672.98000	0.67298	610,780	14.68	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,836.07000	2.83607	2,928,760	14.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,969.93000	5.96993	6,068,190	16.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,494.52000	1.49452	1,435,670	16.18	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,928.92000	5.92892	6,026,760	16.18	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,511.35000	1.51135	1,452,060	16.18	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,888.28000	5.88828	5,985,680	16.18	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,478.00000	1.47800	1,419,570	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,651.61000	8.65161	8,520,570	17.08	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,412.40000	1.41240	1,440,020	17.08	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,685.60000	8.68560	8,554,360	17.08	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,400.61000	1.40061	1,428,030	17.08	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,617.67000	8.61767	8,486,830	17.08	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,424.28000	1.42428	1,452,100	17.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,741.19000	4.74119	4,644,270	14.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			3,707.57000	3.70757	3,771,090	14.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			4,686.42000	4.68642	4,590,090	14.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			3,751.84000	3.75184	3,815,950	14.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			4,713.77000	4.71377	4,617,150	14.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			3,729.65000	3.72965	3,793,470	14.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R213 Option													0.00	0	
Total For R213													0.00	0	16,41
R214	On	05/11/2020	Bond Future			11.41973	62.69108	11.37639	62.92284		21.85		267,753,602.68	4,271	17,57
R214	On	04/02/2021	Bond Future			11.63792	63.32076	11.59274	63.55503		24.19		0.00	0	
R214	On	06/05/2021	Bond Future			11.84916	60.72431	11.80211	60.96132		23.15		0.00	0	
R214	On	05/08/2021	Bond Future			12.07443	61.38350	12.02537	61.62316		20.48		0.00	0	
Total R214 Future													267,753,602.68	4,271	17,57
R214	On	05/11/2020	Bond Future	10.25	Call			111.26000	0.11126	90,480	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,665.60000	6.66560	6,876,580	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			114.96000	0.11496	93,620	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			6,606.31000	6.60631	6,816,730	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			107.70000	0.10770	87,470	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,725.13000	6.72513	6,936,660	20.68		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,143.73000	1.14373	1,078,390	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,333.19000	8.33319	8,502,120	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,119.29000	1.11929	1,054,960	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,433.37000	8.43337	8,603,310	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,131.46000	1.13146	1,066,630	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,383.19000	8.38319	8,552,630	23.37		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,625.37000	5.62537	5,469,970	23.87		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,334.91000	3.33491	3,416,520	23.87		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,566.30000	5.56630	5,411,690	23.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,370.79000	3.37079	3,453,190	23.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			5,595.73000	5.59573	5,440,720	23.85		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,352.71000	3.35271	3,434,710	23.85		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			4,637.09000	4.63709	4,741,660	20.50		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,635.68000	4.63568	4,500,180	20.51		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			4,612.99000	4.61299	4,717,150	20.51		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,585.68000	4.58568	4,450,990	20.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			4,661.09000	4.66109	4,766,060	20.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,610.76000	4.61076	4,475,670	20.50		0.00	0	
Total R214 Option													0.00	0	
Total For R214													267,753,602.68	4,271	17,57
Total for Bond													445,120,183.00	6,146	1,210,34
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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										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	
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	

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 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	
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	

Contract 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 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			703.73900	703.73900	704.98700	704.98700				0.00	0	1,00
GOVI On 04/02/2021 GOVI			710.80700	710.80700	712.07000	712.07000				0.00	0	
GOVI On 06/05/2021 GOVI			718.44200	718.44200	719.72100	719.72100				0.00	0	
GOVI On 05/08/2021 GOVI			726.15500	726.15500	727.44800	727.44800				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			328,530.00000	32,85300	341,010,000			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			328,630.00000	32,86300	341,110,000			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			328,430.00000	32,84300	340,910,000			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			388,900.00000	38,89000	401,530,000			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			388,700.00000	38,87000	401,330,000			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			388,800.00000	38,88000	401,430,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			410,410.00000	41,04100	397,620,000			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			410,310.00000	41,03100	397,520,000			0.00	0	
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			410,510.00000	41,05100	397,720,000			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			83,180.00000	8,31800	70,250,000			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			83,080.00000	8,30800	70,150,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			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	05/08/2021	GOVI	719.15	Call			82,980.00000	8.29800	70,050,000		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			758.62000	758.62000	758.20700	758.20700			0.00	0	
AL37	On	04/02/2021	Index Future			766.24000	766.24000	765.82500	765.82500			0.00	0	
AL37	On	06/05/2021	Index Future			774.47000	774.47000	774.05300	774.05300			0.00	0	
AL37	On	05/08/2021	Index Future			782.78500	782.78500	782.36400	782.36400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			812.27100	812.27100	813.81300	813.81300			0.00	0	
AL7T	On	04/02/2021	Index Future			820.43000	820.43000	821.98900	821.98900			0.00	0	
AL7T	On	06/05/2021	Index Future			829.24200	829.24200	830.82100	830.82100			0.00	0	
AL7T	On	05/08/2021	Index Future			838.14500	838.14500	839.74100	839.74100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			712.22100	712.22100	713.50500	713.50500			0.00	0	22
ALBI	On	04/02/2021	Index Future			719.37500	719.37500	720.67400	720.67400			0.00	0	
ALBI	On	06/05/2021	Index Future			727.10200	727.10200	728.41700	728.41700			0.00	0	
ALBI	On	05/08/2021	Index Future			734.90800	734.90800	736.23800	736.23800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.24600	255.24600	255.07200	255.07200			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			257.87300	257.87300	257.69800	257.69800			0.00	0	
IGOV	On	06/05/2021	Index Future			260.70600	260.70600	260.53000	260.53000			0.00	0	
IGOV	On	05/08/2021	Index Future			263.56600	263.56600	263.38800	263.38800			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 f	On	21/10/2020	Jibar Future			3.34500	96.65500	3.34500	96.65500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.34000	96.66000	3.35000	96.65000			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.26500	96.73500	3.26500	96.73500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.25000	96.75000	3.27000	96.73000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.24000	96.76000	3.27000	96.73000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.24000	96.76000	3.29000	96.71000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.30500	96.69500	3.35500	96.64500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.47000	96.53000	3.54000	96.46000			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR F On 15/12/2021 Jibar Future			3.65000	96.35000	3.68000	96.32000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.79500	96.20500	3.85500	96.14500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.06500	95.93500	4.10500	95.89500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.40000	95.60000	4.48000	95.52000				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			90.32000	90.32000	90.34000	90.34000				0.00	0	
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 :										445,120,183.00	6,146	1,272,84
AA06 On 15/04/2021 Spot Bond					0.00000	99.67722				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	101.93467	5.28000	101.92016				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	109.31200	10.00000	109.28300				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	109.53000	10.00000	109.50000				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.18000	295.73463	4.18000	295.57698				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.29675				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.25282				0.00	0	
Total ABF003 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 ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	101.92320	9.65000	102.55559				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	100.55288				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.27599				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.39991				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.80733				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN15 On 11/11/2022 Spot Bond					0.00000	102.09935				0.00	0	10,000,00
Total ABFN16 SPOT										0.00	0	10,000,00
Total For ABFN16										0.00	0	10,000,00
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.98757				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.53742				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.18734				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.27279				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.12799				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.86570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.30819				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.66236				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.83635				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.13932				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.43376				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.63149				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.23999				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.67234				0.00	1,000,000,000	1,000,000,000
Total ABFN33 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN33										0.00	1,000,000,000	1,000,000,000
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.13687				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.39862				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.66299				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

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 07/02/2029 Spot Bond					0.00000	102.26663				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.03539				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.74680				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.58068				0.00	1,000,000,000	1,000,000,000
Total ABFN40 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN40										0.00	1,000,000,000	1,000,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.57525				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.16238				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.90296				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.89990				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.89778				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.14421				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.50807				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.53437				0.00	0	
Total ABFN48 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 ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.63022				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.04145				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.31889				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	145.03415				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.99110	100.00000	57.83845				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.76000	7.76000	7.76000	131.93181				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.60942	100.00000	14.57061				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.33293				0.00	0	17,388,10
Total ABKS1 SPOT										0.00	0	17,388,10
Total For ABKS1										0.00	0	17,388,10
ABN05 On 18/04/2021 Spot Bond			3.47000	213.89869	3.47000	213.78873				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.27638				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	173.86827				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	199.93201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.34977				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.17500	7.17500	7.17500	119.47121				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	101.04602				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.18500	7.18500	7.18500	119.41684				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.17000	102.55315	4.17000	102.54159				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			5.51500	110.12814	5.51500	110.11186				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.83500	104.16705	4.83500	104.15332				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.94000	113.43711	4.94000	113.42207				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.74000	119.73887	6.74000	119.71731				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	118.63898	7.95000	118.61385				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	112.44486	5.36000	112.42843				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.06000	108.93377	7.06000	108.91290			1,320,220,000,000.00	187,000,000	187,000,000
Total ABS7 SPOT									1,320,220,000,000.00	187,000,000	187,000,000
Total For ABS7									1,320,220,000,000.00	187,000,000	187,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.07283	100.00000	10.05029			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	310.05455			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.17000	168.64842	1.17000	168.57224			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.05000	10.05000	10.05000	105.28088			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.24827			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.24017			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	272.65354			0.00	0	
Total ACL127 SPOT									0.00	0	
Total For ACL127									0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	272.64045			0.00	0	
Total ACL128 SPOT									0.00	0	
Total For ACL128									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.23024			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000			0.00	0	
Total ACL142/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.23147				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL145 On 20/09/2022 Spot Bond					0.00000	99.64091				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.23958				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.23958				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	100.24651				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.24651				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	185.54633				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	188.23106				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.22660				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	101.16056				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.22495				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.21885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.56804				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.84898				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.63448				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.64074				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.59261				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.82397				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.54428				0.00	0	500,000,0€
Total AGL03 SPOT										0.00	0	500,000,0€
Total For AGL03										0.00	0	500,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.77809				0.00	0	100,000,0€
Total AGT01 SPOT										0.00	0	100,000,0€
Total For AGT01										0.00	0	100,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	100.16630				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.79703				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.18008				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.18008				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.37203				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.14811				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.13745				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.25477				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.37208				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.75586				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.87309				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.81561				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.65831				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.81000	111.82484	5.81000	111.80744				0.00	0	31,600,00
Total AHF5A3 SPOT										0.00	0	31,600,00
Total For AHF5A3										0.00	0	31,600,00
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.69587				0.00	0	
Total AHF5B1 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.74592				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.09557				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.98447				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.17950				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.69581				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.74584				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.09539				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.31000	117.62218	6.31000	117.60222				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.81000	114.43177	5.81000	114.41396				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.79000	93.37762	11.79000	93.34856				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.41000	175.01421	5.41000	174.91518				0.00	0	45,000,00
Total AIRL01 SPOT										0.00	0	45,000,00
Total For AIRL01										0.00	0	45,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	101.30423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.05276				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.16389				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.88503				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.20475				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.36716				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.76818				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.90606				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.26197				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.57000	214.96670	5.57000	214.84415				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.58500	192.90198	5.58500	192.79192				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN09: On 21/10/2020 Spot Bond					0.00000	101.24111				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.85657				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.15213				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.52843				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.44586				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.32746				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.32342				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	166.53879	2.15000	166.45915				0.00	0	2,900,00
Total ASN137 SPOT										0.00	0	2,900,00
Total For ASN137										0.00	0	2,900,00
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	

Contract 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 ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.91277				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.02208				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.02556				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.19500	166.44281	2.19500	166.36302				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.35017				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.54693				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.62000	166.77805	5.62000	166.68262				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	100.88831				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.72486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.54961				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.26768				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.09010				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.63500	93.91575	5.63500	93.86212				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.20586				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.20920				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.22183				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	100.82086				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.93136				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.54865				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.49964				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.26688				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.20064				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.74736				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.72546				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.69336				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.34062				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.16145				0.00	400,000,000	100,000,000
Total ASN291 SPOT										0.00	400,000,000	100,000,000

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 ASN291										0.00	400,000,000	100,000,000
ASN30: On 20/12/2023 Spot Bond					0.00000	100.22416				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.29117				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.37859				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.17500	5.17500	5.17500	92.05499				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.73500	5.73500	5.73500	83.78667				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.21144				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.24363				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.87157				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.21315				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.74500	92.58177	5.74500	92.52862				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.22819				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.80748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.80748				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.20582				0.00	20,800,000	5,200,000
Total ASN346 SPOT										0.00	20,800,000	5,200,000
Total For ASN346										0.00	20,800,000	5,200,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.20758				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.21803				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.21803				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.54853				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.26475				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.21353				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.22206				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.08880				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.30216				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2021 Spot Bond					0.00000	100.30216				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.26113				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.21556				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.64618				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.26866				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.21393				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.25456				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.42617				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.12647				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.94240				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.30029				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.30029				0.00	0	
Total ASN445 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.18434				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.19070				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.27490				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.26289				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.21687				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.87112				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.86976				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.09693				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.18975				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.77604				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.06149				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.95216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.11696				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	101.88379				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	101.79684				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.76873				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.22109				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.26681				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.53062				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	95.17500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.22318				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.22028				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.42770				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 07/09/2021 Spot Bond					0.00000	100.40719				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.41008				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.33990				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.30167				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.27878				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.27878				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.60003				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.20544				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.15016				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.11394				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.47273	9.00000	100.19726				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.38712	8.18000	100.15688				0.00	0	
Total ASN509 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 ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.39548	8.36000	100.16033				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.39548	8.36000	100.16033				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.06806				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.49810				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.47000	104.02834	4.47000	104.01570				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.37000	105.78606	5.37000	105.77058				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.32010	9.30000	100.29492				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.83312				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.00567				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.62789				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.39784				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.07463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.93896				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.12635				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.12482				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	107.23389				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.11433				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.11433				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.11433				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.66000	10.66000	10.66000	106.38685				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.11083				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.09971				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.10512				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.10521				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.10581				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.13044				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.13044				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.11891				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.13453				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.12996				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.13396				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.15071				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.15394				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.15394				0.00	0	
Total BAYB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.15394				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.15825				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.15455				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.15455				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.16272				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.79522				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.74938				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	100.37796				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.60500	7.60500	7.60500	106.70149				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.99139				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.89273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.02051				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.44646				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.81000	109.89246	6.81000	109.87213				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.64745				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.67327				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.71000	108.41681	6.71000	108.39738				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.24265				0.00	0	263,860,0€
Total BGL12 SPOT										0.00	0	263,860,0€
Total For BGL12										0.00	0	263,860,0€
BGL13 On 20/08/2021 Spot Bond			5.81000	106.47368	5.81000	106.45712				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.85777				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.36238				0.00	0	20,840,0€
Total BGL15 SPOT										0.00	0	20,840,0€
Total For BGL15										0.00	0	20,840,0€
BGL16 On 25/05/2022 Spot Bond					0.00000	100.84789				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	101.16471				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.25380				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	98.93821				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.51585				0.00	8,827,000	2,404,413,50
Total BGT01 SPOT										0.00	8,827,000	2,404,413,50
Total For BGT01										0.00	8,827,000	2,404,413,50
BID08 On 30/06/2022 Spot Bond					0.00000	100.49527				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.68151				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.67238				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.55000	115.18190	5.55000	115.16477				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.35970				0.00	400,000,000	200,000,00
Total BID12 SPOT										0.00	400,000,000	200,000,00
Total For BID12										0.00	400,000,000	200,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	98.02924				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.22502				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.21887				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.19441				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.90164				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.77079				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.01819				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	100.17863				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.12856				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.45448				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.55553				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.64163				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.64637				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.03768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.85760				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.91991				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.98976				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.25882				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.90234				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.20962				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.41000	108.44640	4.41000	108.43355				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.97605				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.62964				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			7.10000	116.88786	7.10000	116.86558			170,400,000,000.00	24,000,000	12,000,00
Total CCT01 SPOT									170,400,000,000.00	24,000,000	12,000,00
Total For CCT01									170,400,000,000.00	24,000,000	12,000,00
CCT02 On 12/06/2024 Spot Bond			8.62500	112.94485	8.62500	112.91880			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.45000	110.52691	8.45000	110.50164			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.40000	106.03341	9.40000	104.33641			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.52960	10.00000	109.50000			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	101.66625			0.00	0	
Total CGR24 SPOT									0.00	0	
Total For CGR24									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.41623			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.10643			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.21897			0.00	0	
Total CGR41 SPOT									0.00	0	
Total For CGR41									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.44193			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.15370			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.01983			0.00	0	10,400,000,00
Total CGR44 SPOT									0.00	0	10,400,000,00

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 For CGR44										0.00	0	10,400,000.00
CGR45 On 30/10/2021 Spot Bond					0.00000	101.35520				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.79925				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.85717				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.63379				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.75995	3.14000	156.60269				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.12000	2.12000	2.12000	157.46532				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.58962	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN341 On 20/12/2023 Spot Bond					0.00000	99.69714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.58000	112.57481	6.58000	112.55468				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.10934	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.28141				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.22852				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.87447				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.40500	102.45190	5.40500	102.43710				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	99.27481	10.98000	99.24551				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	99.69541				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.58241	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.22202				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.33499				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.22414				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.82750				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.82028				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.29914				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.31786				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 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	
CLN422 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	
CLN423 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	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.48869				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.38399				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	100.26064				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.24238				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.25513				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN440 SPOT									0.00	0	
Total For CLN440									0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.30500	107.87522	5.30500	107.85988			0.00	0	
Total CLN445 SPOT									0.00	0	
Total For CLN445									0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.12000	166.60284	2.12000	166.52329			0.00	0	
Total CLN452 SPOT									0.00	0	
Total For CLN452									0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.23000	125.49673	6.23000	125.42311		2,492,000,000,000.00	400,000,000	200,000,000	
Total CLN453 SPOT								2,492,000,000,000.00	400,000,000	200,000,000	
Total For CLN453								2,492,000,000,000.00	400,000,000	200,000,000	
CLN453 On 31/01/2025 Spot Bond			6.47000	124.29977	6.47000	124.22607		0.00	0		
Total CLN454 SPOT								0.00	0		
Total For CLN454								0.00	0		
CLN454 On 20/12/2021 Spot Bond					0.00000	103.11100		0.00	0		
Total CLN456 SPOT								0.00	0		
Total For CLN456								0.00	0		
CLN456 On 17/11/2021 Spot Bond					0.00000	100.78821		0.00	0		
Total CLN457 SPOT								0.00	0		
Total For CLN457								0.00	0		
CLN457 On 29/11/2021 Spot Bond					0.00000	100.97023		0.00	0		
Total CLN458 SPOT								0.00	0		
Total For CLN458								0.00	0		
CLN458 On 29/11/2021 Spot Bond					0.00000	101.18306		0.00	0		
Total CLN460 SPOT								0.00	0		
Total For CLN460								0.00	0		
CLN460 On 13/03/2022 Spot Bond			6.01000	106.12340	6.01000	106.10604		0.00	0		
Total CLN464 SPOT								0.00	0		
Total For CLN464								0.00	0		
CLN464 On 14/03/2022 Spot Bond					0.00000	100.69635		0.00	0		
Total CLN465 SPOT								0.00	0		
Total For CLN465								0.00	0		
CLN465 On 28/03/2022 Spot Bond					0.00000	100.13036		0.00	0		
Total CLN468 SPOT								0.00	0		
Total For CLN468								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 28/03/2022 Spot Bond					0.00000	100.75762				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.86555				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	48.35508	100.00000	48.24864				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	101.12956				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.38103				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.32051				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.50500	107.91909	5.50500	107.90307				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 23/06/2021 Spot Bond			10.16000	105.73903	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	107.40191	5.81000	107.38520				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.75680				0.00	0	
Total CLN490 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 CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.26443				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.59268				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.21000	114.12266	6.21000	114.10338				0.00	0	65,000,00
Total CLN496 SPOT										0.00	0	65,000,00
Total For CLN496										0.00	0	65,000,00
CLN49: On 04/09/2024 Spot Bond					0.00000	102.50818				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.72299				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 10/10/2020 Spot Bond					0.00000	99.91700				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	99.90735				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.90162				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.16938				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2020 Spot Bond					0.00000	101.12778				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.57494				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2020 Spot Bond					0.00000	99.90977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.85214				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.59246	9.96000	100.56546				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.36245	10.01000	104.33460				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.69949				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.56877	9.60000	100.10310				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.32678				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.59317				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.81301				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.69814	9.20000	100.67313				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	101.13791				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.75344				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	102.43326				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.87993				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.30376				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.30470				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.32678				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.24453				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.31875				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.83000	8.83000	8.83000	108.04953				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.71295				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.13153				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.56779				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	118.02900				0.00	0	
Total CLN541 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 CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.55842				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54: On 17/01/2024 Spot Bond					0.00000	101.53458				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.30000	109.12897	8.30000	109.10485				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.35000	106.53612	8.35000	106.51205				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.44000	111.07766	8.44000	111.05272				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	299.17255				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	
CLN55: 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	
CLN55: On 20/12/2020 Spot Bond					0.00000	100.55027				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.80313				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.82005				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.66877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.73382				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.85300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.88726				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.58682	10.19000	103.92103				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.30000	110.32401	8.30000	111.65046				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.87153				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.63945				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.67413				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.50198				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.83384				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.91891				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN57(On 13/05/2021 Spot Bond					0.00000	101.29733				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			8.53000	108.56543	8.53000	109.86698				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.86503				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	101.71026				0.00	0	390,000,00
Total CLN573 SPOT										0.00	0	390,000,00
Total For CLN573										0.00	0	390,000,00
CLN57(On 11/02/2024 Spot Bond					0.00000	100.83842				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond					0.00000	100.31066				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	100.26880				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond					0.00000	101.26525				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond					0.00000	100.06179				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/05/2024 Spot Bond					0.00000	100.85659				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58(On 30/05/2022 Spot Bond					0.00000	100.52416				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.35415				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.14811				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.50943				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.97504				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.39380				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.29682				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.26601				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.34713				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.25728				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.45000	130.48402	4.45000	106.13448				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.65708				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.11237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.65708				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.34022				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.05807				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.35702				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.26601				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.26601				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.45249				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.88984				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.77520				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.67849				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	101.36850				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.64548				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.06259	9.32000	104.03670				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.14605				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.66700				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.44589				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.62213				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.52409				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.18767				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.24238				0.00	0	
Total CLN617 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.25870				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.50941				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.05081				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.04703				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.97058				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.15092				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.00000	108.14759	6.00000	108.13021				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.83709				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.20516				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.65500	79.70876	12.65500	79.68219				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.64864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.00000	103.18059	9.00000	103.15591				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.83318				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.64643				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	99.94324				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.84108				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.90753				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.65821				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.82927				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.78353				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.75271				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.90753				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	101.20907				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.66197				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.26062				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	101.09805				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.26110				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.82927				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.53869				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.82927				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.65938				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.82927				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.60604				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 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	100.27493				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.88938				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.23025				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.23314				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.24245				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	95.37000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	85.71600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	110.49400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.02308				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.07049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.00136				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.09168				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.31879				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.63772				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.92056				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.40161				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.97397	131.98173	4.97397	107.19868			2,387,505,600,000.00	480,000,000	240,000,000	
Total CLN673 SPOT									2,387,505,600,000.00	480,000,000	240,000,000	
Total For CLN673									2,387,505,600,000.00	480,000,000	240,000,000	
CLN673 On 31/01/2025 Spot Bond			4.97397	131.98173	4.97397	107.19937			0.00	0	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.65486			0.00	0	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.94012			0.00	0	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.99224			0.00	0	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67{ On 02/06/2021 Spot Bond					0.00000	100.88761				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67{ On 21/12/2026 Spot Bond					0.00000	100.22412				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.52122				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68· On 19/08/2025 Spot Bond					0.00000	100.95706				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68; On 07/12/2023 Spot Bond					0.00000	100.41042				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68; On 21/06/2023 Spot Bond					0.00000	100.21356				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68· On 21/06/2023 Spot Bond					0.00000	100.22007				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68{ On 12/02/2025 Spot Bond					0.00000	100.84098				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.25704				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68; On 21/12/2026 Spot Bond					0.00000	100.26471				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68{ On 21/06/2025 Spot Bond					0.00000	100.26444				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	100.23021				0.00	0	
Total CLN690 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.10819				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.23023				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.02586				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	92.23773				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	99.98286				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	91.89536				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	84.45722				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	82.86891				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	100.48695				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.75002				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	83.23435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	79.43245				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.84997				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.04898				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.44345				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.01830				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.35705				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.22434				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.51742				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.76869				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.19206				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.19067				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	100.22596				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.22596				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.22596				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.52429				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.60500	106.72325	7.60500	106.70149				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.77805				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.41000	115.50207	7.41000	115.47911				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	102.70219	5.72000	102.68651				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.45000	112.00796	9.45000	111.97971				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.99000	116.95071	5.99000	116.93186				0.00	0	50,220,100.00
Total COJG01 SPOT										0.00	0	50,220,100.00
Total For COJG01										0.00	0	50,220,100.00
COT01 On 03/04/2023 Spot Bond			6.64500	105.66877	6.64500	105.64980				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.86000	101.88062	9.86000	101.85369				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00

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 COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.95000	100.59563	9.95000	100.56894				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	110.63410				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.25786				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.50145				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.23017				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.31101				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.08144				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.35324				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.35367				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.01179				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.24011				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.40397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.20154				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.12267				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.54710				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.64700				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.63698				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			8.70000	8.70000	8.70000	109.89403				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.20925				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.17306				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.76000	104.92553	5.76000	104.90925				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.15000	109.53381	6.15000	109.51578		475,096,110,000.00		77,251,400	298,625,70	
Total DV23 SPOT								475,096,110,000.00		77,251,400	298,625,70	
Total For DV23								475,096,110,000.00		77,251,400	298,625,70	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.91806	100.00000	23.86541				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.91806	100.00000	23.86541				0.00	0	
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.68000	113.42728	5.68000	113.41002				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	101.29398	9.69000	101.26793				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.29398	9.69000	101.26793				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.64000	93.24950	11.64000	93.22084				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	101.34776	10.10000	101.32063				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.34776	10.10000	101.32063				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	100.22761				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	101.06367				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.52609				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.71392				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.17124				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22I On 24/10/2022 Spot Bond					0.00000	101.35721				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.09355				0.00	0	
Total DVF24 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.55315				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.48548				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.36611				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.45067				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2! On 31/05/2024 Spot Bond					0.00000	97.41175				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2! On 31/05/2026 Spot Bond					0.00000	100.99018				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.92261				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2! On 31/01/2025 Spot Bond					0.00000	95.38453				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2! On 31/01/2027 Spot Bond					0.00000	100.97557				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3! On 21/08/2023 Spot Bond					0.00000	100.75217				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.78964				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.75847	4.30000	109.74578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.21500	106.81138	5.21500	106.79620			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.12000	112.33349	6.12000	112.31478			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.83000	95.73381	5.83000	95.67841			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.63500	83.60026	5.63500	83.55251			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	129.94364	2.25000	129.88115			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88000	130.49831	4.88000	130.42639			0.00	0	334,374,70
Total EL28 SPOT									0.00	0	334,374,70
Total For EL28									0.00	0	334,374,70
EL29 On 19/11/2029 Spot Bond			4.90200	115.67811	4.90200	115.61431			0.00	0	10,000,00
Total EL29 SPOT									0.00	0	10,000,00
Total For EL29									0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			4.95000	111.76825	4.95000	111.70645			0.00	0	130,000,00
Total EL30 SPOT									0.00	0	130,000,00
Total For EL30									0.00	0	130,000,00
EL31 On 02/06/2031 Spot Bond			5.49000	98.55897	5.49000	98.50299		1,317,600,000,000.00		240,000,000	120,000,00
Total EL31 SPOT								1,317,600,000,000.00		240,000,000	120,000,00
Total For EL31								1,317,600,000,000.00		240,000,000	120,000,00
EL36 On 31/01/2036 Spot Bond			5.60500	85.70098	5.60500	85.65209			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.94364	2.25000	129.88115			0.00	0	
Total EL36/I2038 SPOT									0.00	0	
Total For EL36/I2038									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	137.79081				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	135.59336				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	103.98422				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.06033				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.69010				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.10113				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.79851				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.42000	102.98955	5.42000	102.97460				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.02000	107.33568	9.02000	107.30996				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.49000	11.49000	11.49000	96.82857				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.84000	11.84000	11.84000	101.41777				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			9.10000	9.10000	9.10000	105.32537				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.10000	9.10000	9.10000	106.45174				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.14000	12.14000	12.14000	80.84836				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.88500	10.88500	10.88500	102.41747				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.14000	12.14000	12.14000	96.84582				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.37314				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.88136				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.42741				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.25489				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.49578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.44353				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.28388				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.97911				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.74772				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.48982				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.40253				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.41434				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.31458				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.30583				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.85732				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.52826				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4: On 07/11/2020 Spot Bond					0.00000	100.77544				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4: On 12/03/2021 Spot Bond					0.00000	100.27299				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	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.46420				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.47762				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	99.86437				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.40528				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.72023				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.68614				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.77470				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.69295				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				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 Intert
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.72700			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.67528			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.65890			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.76104			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.65000	111.25031	5.65000	111.23347		937,911,300,000.00	166,002,000	84,001,00	
Total ES23 SPOT								937,911,300,000.00	166,002,000	84,001,00	
Total For ES23								937,911,300,000.00	166,002,000	84,001,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.98159	10.00000	101.95455		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.23000	98.45479	8.23000	98.43299		2,202,461,574,000.00	267,613,800	3,236,906,90	
Total ES26 SPOT								2,202,461,574,000.00	267,613,800	3,236,906,90	
Total For ES26								2,202,461,574,000.00	267,613,800	3,236,906,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.10582	7.85000	100.08465		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.05500	70.96764	12.01500	71.14677		3,406,550,120,000.00	282,584,000	5,061,292,00	
Total ES33 SPOT								3,406,550,120,000.00	282,584,000	5,061,292,00	
Total For ES33								3,406,550,120,000.00	282,584,000	5,061,292,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.44846	7.50000	100.42804		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.44500	74.47154	12.44500	74.44698		3,762,250,439,000.00	302,310,200	7,224,155,10	
Total ES42 SPOT								3,762,250,439,000.00	302,310,200	7,224,155,10	
Total For ES42								3,762,250,439,000.00	302,310,200	7,224,155,10	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.82408	8.50000	103.80047		0.00	0		

Contract 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/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.18087				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.30582				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.23649				0.00	0	250,000,00
Total EXX05 SPOT										0.00	0	250,000,00
Total For EXX05										0.00	0	250,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.22817				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91846				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.67169				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.70648				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.74049				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.06992				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.74237				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.03583				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.54000	5.54000	5.54000	106.26169				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.58063				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.05783				0.00	1,500,000,000	729,000,000
Total FRB18 SPOT										0.00	1,500,000,000	729,000,000
Total For FRB18										0.00	1,500,000,000	729,000,000
FRB19 On 14/04/2021 Spot Bond			6.48000	108.88009	6.48000	108.86112				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.92536				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.67091				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.86160				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.64634				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.26327				0.00	600,000,000	600,000,000
Total FRB24 SPOT										0.00	600,000,000	600,000,000
Total For FRB24										0.00	600,000,000	600,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.48763				0.00	0	200,000,000
Total FRB25 SPOT										0.00	0	200,000,000
Total For FRB25										0.00	0	200,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	96.51121				0.00	0	
Total FRB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80000	109.57475	8.80000	109.54898				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.17000	168.64842	1.17000	168.57224				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	307.83261				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.27638				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.48000	179.82555	4.48000	179.72815				0.00	0	294,000,00
Total FRBI28 SPOT										0.00	0	294,000,00
Total For FRBI28										0.00	0	294,000,00
FRBI29 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	92.43959				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	199.93201				0.00	0	312,000,00
Total FRBI33 SPOT										0.00	0	312,000,00
Total For FRBI33										0.00	0	312,000,00
FRBI46 On 31/03/2046 Spot Bond			5.85000	78.26287	5.85000	78.21759				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	79.19977	5.85000	79.15410				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.43284	3.43284	3.43284	99.41912				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.50410	5.50410	5.50410	80.34268				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.58290	5.58290	5.58290	79.58704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.63000	4.63000	4.63000	133.75157				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	76.17257				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				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	
FRC20: On 07/10/2020 Spot Bond					0.00000	99.98563				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										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	166.36821	2.23000	166.28830				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.09000	164.54972	3.09000	164.46689				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

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 20/12/2020 Spot Bond					0.00000	100.42306				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	100.95301				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	101.07321				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.18853				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.51105				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.46856				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.63929				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.98162				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.62865				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.01848				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.32672				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	

Contract 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 FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.25689				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 10/10/2020 Spot Bond					0.00000	99.91944				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.33510				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.39205				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.09571				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	101.74488				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	104.19330	9.80000	104.16622				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.34892				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.35028				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.44644				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.66452				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.25058				0.00	0	

Contract 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	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.59852				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.76645				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.13870				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.28129				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.74410				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.21683				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.14901				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.33499				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.11074				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.08941				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.79868				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	100.81312				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC298 On 15/11/2020 Spot Bond					0.00000	101.41910				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.29111				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.24064				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond					0.00000	101.05240				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	101.01381				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.66575				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond					0.00000	100.09776				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.11653				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.54665				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	100.87306				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.21193				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 Interest
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.24563				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.36000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.60000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.27083				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	109.95000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	93.42700				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.33230				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.09046				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	97.54139				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.27072				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 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	
FRC32 On 24/10/2020 Spot Bond					0.00000	101.18841				0.00	0	

Contract 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	100.27727				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.24833				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.05368				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.27088				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.07429				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.56925				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.87762				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.25108				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.00512				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.00512				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.36913				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	100.60716				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	104.13076				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.59837				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.41183				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.13601				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.35663				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.32262				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.64800				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.22213				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.99281				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.93601				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.11560				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	
FRC66 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	164.93017				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	165.05685				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	165.09909				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.23000	88.37702	5.23000	88.32729				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.53500	95.14889	5.53500	95.09480				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.57186				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.77787				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.51997				0.00	0	2,280,000,00
Total FRJ22 SPOT										0.00	0	2,280,000,00
Total For FRJ22										0.00	0	2,280,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.19479				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.41371				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.79299				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.59454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.75701				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.01550				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.03800	5.03800	5.03800	111.07365				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.45500	5.45500	5.45500	96.09520				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.42167				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.04567				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.59500	94.40665	5.59500	94.35284				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.52000	194.15067	5.52000	194.04023				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.73500	92.70207	5.73500	92.64889				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	193.46285				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.18000	136.27998	4.18000	136.20743				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	121.58815	3.70500	121.52495				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.58500	94.52986	5.58500	94.47601				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.67000	191.28398	5.67000	191.17441				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.72000	190.33999	5.72000	190.23072				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.71000	173.20854	3.71000	138.82798				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.75000	189.77638	5.75000	189.66727				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.73500	92.70207	5.73500	92.64889				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.43000	168.87567	5.43000	168.77989				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.48500	84.18775	6.48500	84.13777				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.32000	170.10382	5.32000	170.00785				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.38000	169.43266	5.38000	169.33679				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.26000	180.50313	6.26000	180.39692				0.00	0	
Total FRS132 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 FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.41500	84.94040	6.41500	84.89014			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.73500	5.73500	5.73500	92.64889			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.71500	92.94326	5.71500	92.89000			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			5.19000	171.56844	5.19000	171.47225			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.03000	184.61405	6.03000	184.50657			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.32000	170.10382	5.32000	170.00785			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.32000	170.10382	5.32000	170.00785			0.00	0	
Total FRS143 SPOT									0.00	0	
Total For FRS143									0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.61000	166.88770	5.61000	166.79225			0.00	0	
Total FRS145 SPOT									0.00	0	
Total For FRS145									0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.48000	134.63725	4.48000	134.56449			0.00	0	
Total FRS146 SPOT									0.00	0	
Total For FRS146									0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.93000	167.00917	1.93000	166.93029			0.00	0	
Total FRS147 SPOT									0.00	0	
Total For FRS147									0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.67000	166.23099	5.67000	166.13565			0.00	0	
Total FRS149 SPOT									0.00	0	
Total For FRS149									0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.71000	165.79482	5.71000	165.69956			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.45000	134.80049	4.45000	134.72775				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.18500	171.62505	5.18500	171.52885				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.72000	5.72000	5.72000	165.59074				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.62173				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.73887				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	16.51596				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	19.17124				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.60330				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	12.01361				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.92320				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.24425				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	

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 16/10/2024 Spot Bond					0.00000	101.36760				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	15.65204				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.26358				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.12573				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	124.44572				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	140.36569				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	137.44687				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	151.92438				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	124.02282				0.00	0	
Total FRS188 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	20.51954				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.84756				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.97440				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.82764				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.61313				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	106.07849				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.34062				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	114.00681				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	126.13912				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.69409				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	141.75190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.72647				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	103.78101				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	101.97617				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.18952				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	101.32960				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.00019				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	102.45989				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	101.31966				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.22213				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS226 On 28/07/2025 Spot Bond					0.00000	101.40130				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.78843				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	101.03495				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	100.83603				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	93.08100				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	94.23911				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	93.63454				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	
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	

Contract 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 FRS237										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	307.30227				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.56000	309.76023	2.56000	309.60860				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	309.60860				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.17000	168.64842	1.17000	168.57224				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.08406				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.42000	168.10673	1.42000	168.02964				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.95674				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.43500	87.51400	5.43500	87.46449				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.04000	64.08514	5.04000	94.10096				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	139.44964				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	137.87348				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	300.33717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.82000	4.82000	4.82000	107.33098				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.19500	120.00963	6.19500	119.98963				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.40000	115.57873	6.40000	115.55894				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.03000	112.05123	7.03000	112.02997				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			7.15000	116.26133	7.15000	116.23878				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.61000	116.55032	7.61000	116.52666				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.76500	107.96112	8.76500	107.93595				0.00	0	180,000,0€
Total FRX30 SPOT										0.00	0	180,000,0€
Total For FRX30										0.00	0	180,000,0€
FRX31 On 21/02/2031 Spot Bond			9.09000	103.90993	9.09000	103.88483				0.00	0	10,000,000,0€
Total FRX31 SPOT										0.00	0	10,000,000,0€
Total For FRX31										0.00	0	10,000,000,0€
FRX32 On 31/03/2032 Spot Bond			9.67000	106.01522	9.67000	105.98772				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.50500	75.33952	11.50500	75.31650				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.08164				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.13394				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.63080				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.56293				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.59878				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.62053				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.62693				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.07475				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.78498				0.00	1,200,000,000	600,000,000
Total GBL04 SPOT										0.00	1,200,000,000	600,000,000
Total For GBL04										0.00	1,200,000,000	600,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.39829				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.54989				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.36124				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.57394				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.61025				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.85906				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.72000	101.49408	4.72000	101.43851				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.38057				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.85707				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.94477				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.44584				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.71000	111.91190	5.71000	116.96110				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.30880				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.96474				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.75000	103.14570	8.75000	103.12143				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.87000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05340				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.99117				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.73802				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.27810				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.39749				0.00	0	430,000,00
Total GRT27 SPOT										0.00	0	430,000,00
Total For GRT27										0.00	0	430,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.32104				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.33513				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.61204				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52939				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.90614				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.12880				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	98.55648				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.61945				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.07908				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.98308				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.21666				0.00	1,760,000,000	1,760,000,000
Total GRT40 SPOT										0.00	1,760,000,000	1,760,000,000
Total For GRT40										0.00	1,760,000,000	1,760,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	100.81629				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.66152				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.14649				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.15252				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.16422				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.15543				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.59964				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.08030				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.88127				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.72901				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.50471				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.12229				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.03837				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.24367				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.75174				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.60567				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.44677				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.37390				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.08509				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.07929				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.07771				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.16000	304.47206	3.16000	304.31807				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.52000	3.52000	3.52000	306.02672				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.38500	107.20836	10.38500	100.95480				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.56000	70.85793	5.56000	88.20560				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.07500	82.91329	12.07500	82.88688				0.00	0	4,350,000,0€
Total HWAY34 SPOT										0.00	0	4,350,000,0€
Total For HWAY34										0.00	0	4,350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.74655	100.00000	10.72290				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.10500	82.22708	12.10500	82.20083				0.00	0	5,020,000,0€
Total HWAY35 SPOT										0.00	0	5,020,000,0€
Total For HWAY35										0.00	0	5,020,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.74586	100.00000	10.72221				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.08519				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	101.20551				0.00	42,000,000	10,021,000,00
Total HWF12 SPOT										0.00	42,000,000	10,021,000,00
Total For HWF12										0.00	42,000,000	10,021,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.53472				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.03000	142.79431	3.03000	142.72267			181,040,232,954,000.00	59,749,251,800	242,245,146,00	
Total I2025 SPOT									181,040,232,954,000.00	59,749,251,800	242,245,146,00	
Total For I2025									181,040,232,954,000.00	59,749,251,800	242,245,146,00	
I2029 On 31/03/2029 Spot Bond			4.25000	98.82246	4.25000	98.76953			703,901,931,150,000.00	165,623,983,800	246,553,102,30	
Total I2029 SPOT									703,901,931,150,000.00	165,623,983,800	246,553,102,30	
Total For I2029									703,901,931,150,000.00	165,623,983,800	246,553,102,30	
I2033 On 28/02/2033 Spot Bond			4.73000	93.15367	4.73000	93.10252			109,503,176,629,000.00	23,150,777,300	133,943,136,90	
Total I2033 SPOT									109,503,176,629,000.00	23,150,777,300	133,943,136,90	
Total For I2033									109,503,176,629,000.00	23,150,777,300	133,943,136,90	
I2038 On 31/01/2038 Spot Bond			4.83500	104.35501	4.83500	104.29762			83,476,408,944,005.00	17,265,027,703	316,572,894,30	
Total I2038 SPOT									83,476,408,944,005.00	17,265,027,703	316,572,894,30	
Total For I2038									83,476,408,944,005.00	17,265,027,703	316,572,894,30	
I2046 On 31/03/2046 Spot Bond			4.85000	92.14291	4.85000	92.09207			700,568,509,155,000.00	350,632,682,300	320,227,020,10	
Total I2046 SPOT									700,568,509,155,000.00	350,632,682,300	320,227,020,10	
Total For I2046									700,568,509,155,000.00	350,632,682,300	320,227,020,10	
I2050 On 31/12/2050 Spot Bond			4.84000	94.45184	4.85000	94.22938			92,800,239,454,120.00	19,173,603,193	235,172,792,00	
Total I2050 SPOT									92,800,239,454,120.00	19,173,603,193	235,172,792,00	
Total For I2050									92,800,239,454,120.00	19,173,603,193	235,172,792,00	
IBL101 On 24/05/2022 Spot Bond			5.52500	5.52500	5.52500	108.78896			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.50468			0.00	0		
Total IBL102 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.28000	303.42777	3.28000	303.27335				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	100.68573				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.59570				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.83847				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.62449				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.67237				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	99.92593				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.31163				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.71197				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.92274				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.63787				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.25008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.79015				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.18543				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.15808				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.62203				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.58112				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.81097				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.76614				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.65418				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.60454				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.60131				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.30107				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.21609				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01465				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.50532				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.52819				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.60369				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	168.33318				0.00	0	210,000,0€
Total IBL36 SPOT										0.00	0	210,000,0€
Total For IBL36										0.00	0	210,000,0€
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				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	113.63768	6.17000	113.61891				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.29309				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.57000	167.78288	1.57000	167.70526				0.00	0	8,200,0€
Total IBL67 SPOT										0.00	0	8,200,0€
Total For IBL67										0.00	0	8,200,0€
IBL77 On 25/11/2020 Spot Bond					0.00000	100.80150				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.60000	114.59407	4.60000	114.57990				0.00	0	
Total IBL78 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 IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.14692				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.45000	106.84130	5.45000	106.82569				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	68.31152	100.00000	68.16114				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	100.66250				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.27284				0.00	0	150,000,00
Total IBL95 SPOT										0.00	0	150,000,00
Total For IBL95										0.00	0	150,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.39492				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.41000	103.93891	5.41000	103.92355				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.95000	109.05218	7.95000	109.02907				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.80586				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.39000	109.77757	10.39000	109.90639				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.42621				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.57000	114.13895	8.57000	114.11278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.00004				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.78596				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.72271				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.37284				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.04637				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.81047				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.28489				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.45687				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.21719				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.23181				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.40845				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.06993				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.28870				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.45000	107.30298	7.45000	107.28154				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.26500	101.60407	5.26500	101.58965				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	109.53000	10.00000	109.50000				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	100.53966				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.05737				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.39180				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.81855				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.49298				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.67576				0.00	0	
Total INLV02 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 INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.68030				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.71000	103.95788	6.71000	103.93921				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.22324				0.00	14,352,200	7,176,10
Total INLV05 SPOT										0.00	14,352,200	7,176,10
Total For INLV05										0.00	14,352,200	7,176,10
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				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	100.46378				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.29489				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.27332				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.19001				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.19381				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.19760				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.71681				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.31473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.92357				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.26703				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.81046				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.82553				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.14906				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.33213				0.00	0	250,000,00
Total IPF31 SPOT										0.00	0	250,000,00
Total For IPF31										0.00	0	250,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02493				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.31177				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/R On 31/01/2022 Spot Bond			2.75000	100.50597	2.75000	100.49850				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.08000	161.82167	6.08000	161.72709				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	101.45784				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.71000	103.81130	6.71000	103.79266				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.98888				0.00	15,260,000,000	7,630,000,000
Total IV035 SPOT										0.00	15,260,000,000	7,630,000,000
Total For IV035										0.00	15,260,000,000	7,630,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	103.52700				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.26956				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	163.25418				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.32510				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.53000	104.37163	7.53000	104.35032				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.68588				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	109.91579				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.45245				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.17000	166.49614	2.17000	166.41642			651,000,000,000.00	300,000,000	150,000,000	
Total IV045 SPOT									651,000,000,000.00	300,000,000	150,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For IV045									651,000,000,000.00	300,000,000	150,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.93833			0.00	1,000,000,000	500,000,000
Total IV046 SPOT									0.00	1,000,000,000	500,000,000
Total For IV046									0.00	1,000,000,000	500,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	98.72652			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.98000	162.88465	5.98000	162.78988			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000			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	100.08278			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	100.86397	10.71000	100.83538			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	108.90265	6.02500	108.88499			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	100.10834			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	100.11119			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	100.10929			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	101.36412			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	106.17944	5.67500	106.16330			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	100.34154				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.86979				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.45145				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.31724				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.58282				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.96590				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.48212				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.40017				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.45252				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.20173				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.97133				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	100.91110				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.40685				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	100.83063				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	101.11015				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.10330				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.27854				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.38088				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.15973				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.62758				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.63610				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	101.42383				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.68563				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.43417				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.09222				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.95443				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.85680				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.16584				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.75372				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.79020				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.24306				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.10222				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.85446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.78185				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	99.70934				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.63218				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	99.55894				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	99.48581				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	99.41278				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	99.33987				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	99.29825				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	99.25666				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	98.97688				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	100.27297				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.85951				0.00	0	2,410,000.00
Total KAP006 SPOT										0.00	0	2,410,000.00
Total For KAP006										0.00	0	2,410,000.00
KAP007 On 26/10/2021 Spot Bond			7.01000	107.78418	7.01000	107.76389				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.49838				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.98462				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.16938				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.73225				0.00	0	300,000.00
Total KAP015 SPOT										0.00	0	300,000.00
Total For KAP015										0.00	0	300,000.00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.56623				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.76868				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.54000	125.05182	8.54000	125.02341				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.26493				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.17134				0.00	0	
Total LBK18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.49000	109.13527	6.49000	109.11622				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.33923				0.00	0	520,000,00
Total LBK23 SPOT										0.00	0	520,000,00
Total For LBK23										0.00	0	520,000,00
LBK24 On 10/10/2024 Spot Bond			9.51000	102.46774	9.51000	102.44173				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.44081				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.78046				0.00	0	30,000,00
Total LBK27 SPOT										0.00	0	30,000,00
Total For LBK27										0.00	0	30,000,00
LBK28 On 15/05/2028 Spot Bond			12.45500	95.01485	12.45500	94.98366				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.56000	103.57048	9.56000	103.54406				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.40927				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.15973				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.84716				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.93886				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.74242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.33595				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.59565				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.68802				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.06000	107.74188	6.06000	107.72421				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	101.58384				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.04808				0.00	700,000,000	350,000,00
Total LGL08 SPOT										0.00	700,000,000	350,000,00
Total For LGL08										0.00	700,000,000	350,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.72786				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.20349				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.45310				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.40010				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.17973				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL28 On 13/02/2022 Spot Bond					0.00000	101.38494				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.54177				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.43876				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.85322				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.87610				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.63971				0.00	40,000,000	20,000,000
Total LRFA3 SPOT										0.00	40,000,000	20,000,000
Total For LRFA3										0.00	40,000,000	20,000,000
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.66530				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.68448				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.42566				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.58066				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.88789				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.46943				0.00	0	
Total MBF063 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.65676				0.00	0	20,100,000,00
Total MBF065 SPOT										0.00	0	20,100,000,00
Total For MBF065										0.00	0	20,100,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.23160				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.88640				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.65409				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.56934				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	99.91492				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.97056				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.98325				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.09670				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.09887				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.17959				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.52722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.09671				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.09889				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.54246				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.27177				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.83500	102.83925	4.83500	102.82591				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.49500	7.49500	7.49500	116.90535				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.57000	110.80497	5.57000	110.78844				0.00	0	1,084,400,00
Total MMIG05 SPOT										0.00	0	1,084,400,00
Total For MMIG05										0.00	0	1,084,400,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.15928				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.20178				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.39869				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.10000	108.69326	8.10000	108.66968				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	99.77297				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	99.92755				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.58258				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.50628				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.21321				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.01207				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.18570				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.78030				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.81080				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.67806				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.53362				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.90849				0.00	0	
Total MTN18 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 MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.42227				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.19779				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.75041				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.20596				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.05000	104.03513	8.05000	102.46749				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.30006				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.85695				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	100.65130				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.63964				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.63964				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.51466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.08751				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.23426				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.22608				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.29499				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.78633				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.19485				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.25457				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.30524				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.35175				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.63000	108.33457	5.63000	108.31822				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.11000	111.89893	6.11000	111.88063				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			8.98000	108.70439	8.98000	108.67845				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.48368				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.10956				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.96771				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.06421				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99188				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.22500	103.68816	5.22500	103.67343				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.41000	102.22039	5.41000	102.20560				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.48098	9.38000	100.45620				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	113.02368	5.67500	113.00621				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.53000	105.94298	4.53000	105.93001				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.97500	106.25487	4.97500	106.24069				0.00	0	
Total NBK15A 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 NBK15A										0.00	0	
NBK16, On 12/02/2025 Spot Bond			6.10000	114.01028	6.10000	113.99167				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17, On 22/04/2026 Spot Bond			6.87000	118.55811	6.87000	118.53623				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	109.79641	5.50500	109.78012				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			6.86000	119.77298	6.86000	119.75090				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.36514				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21, On 21/07/2027 Spot Bond			7.90000	116.36170	7.90000	116.33720				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.49000	112.88267	5.49000	112.86607				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			6.58500	121.64683	6.58500	121.62542				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			7.62500	122.09559	7.62500	122.07076				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.78816				0.00	0	
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	113.74315				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.63140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	25.77684	100.00000	25.72010				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.42441				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.81000	119.43185	7.81000	119.40699				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.00500	114.79621	5.00500	114.78078				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.75005				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			6.97000	118.56239	6.97000	118.54032				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.63500	113.25489	5.63500	113.23778				0.00	0	9,700,00
Total NBK30A SPOT										0.00	0	9,700,00
Total For NBK30A										0.00	0	9,700,00
NBK30I On 18/02/2021 Spot Bond					0.00000	101.22528				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.76000	114.04857	5.76000	114.03097			460,800,000,000.00		80,000,000	40,000,00
Total NBK31A SPOT									460,800,000,000.00		80,000,000	40,000,00
Total For NBK31A									460,800,000,000.00		80,000,000	40,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.08567				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.11652				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	103.28292				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.53443				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.36281				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.77500	9.77500	9.77500	68.47808				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.52482				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.22460				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.78988				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.85972				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.88432				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.83882				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.34885				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.85165				0.00	0	
Total NBK48B 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 NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.32866				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.22009				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.20436				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.54086				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.34866				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.65446				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.39179				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.87596				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.07710				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.27045				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.99800				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.83369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.48541				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22215				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			8.94500	105.49070	8.94500	105.46521				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22011				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.98000	104.88239	8.98000	104.85694				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22215				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22529				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22935				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.34429				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.86590				0.00	1,840,000	920,000
Total NEDT1B SPOT										0.00	1,840,000	920,000

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 NEDT1B										0.00	1,840,000	920,00
NET53 On 17/04/2021 Spot Bond					0.00000	101.20236				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.03124				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01G On 01/07/2025 Spot Bond					0.00000	100.71123				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.05327				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.04707				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.31222				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.10133				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.57919				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.86323				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.07803				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	105.15015				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	101.26116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	99.93331				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	102.62368				0.00	3,970,000,000	2,090,000,000
Total NGT104 SPOT										0.00	3,970,000,000	2,090,000,000
Total For NGT104										0.00	3,970,000,000	2,090,000,000
NGT10: On 22/05/2025 Spot Bond					0.00000	97.26397				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	101.51046				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				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	105.39442	13.50000	105.35702				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.43787				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.80755				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.48044				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.85596				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.43109				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	

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 20/11/2021 Spot Bond					0.00000	100.79559				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.40413				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.19970				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.66250				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.83648				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.86451				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.72000	5.72000	5.72000	190.23072				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	177.24004				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	138.40595				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	101.06370				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.58500	5.58500	5.58500	94.47601				0.00	0	
Total NI38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	137.81757				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			4.28000	4.28000	4.28000	135.65723				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	176.77057				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.48000	179.82555	4.48000	179.72815				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.70000	93.12467	5.70000	93.07132				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.15776				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	103.23968				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33222				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.89499				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.47662				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.40101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.53626				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	100.64075				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.42433				0.00	400,000,000	100,000,000
Total NN034 SPOT										0.00	400,000,000	100,000,000
Total For NN034										0.00	400,000,000	100,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	102.13981				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	98.36070				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.73357				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.65129				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.03254				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	109.72206				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.95643				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	109.55829				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	109.35713				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.31902				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	101.70526				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.92181				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.08058				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.45240				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.97413				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.33700				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF011 On 19/01/2021 Spot Bond					0.00000	116.96000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	95.13967				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	101.12000				0.00	0	
Total NNF013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.10000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	102.76000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	101.65000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	96.11247				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	83.43183				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	83.43183				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.20300				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.17048				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.44376				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.61989				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.63265				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.63388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.59281				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.47875				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.85109				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.68070				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.65137				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.53119				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	114.03730				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.54865				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.16000	116.95825	6.16000	116.93897				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.41000	192.70154	3.41000	192.60280				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.15000	121.82469	9.15000	121.79491			329,841,030,000.00		36,048,200	18,024,100
Total NRA028 SPOT									329,841,030,000.00		36,048,200	18,024,100
Total For NRA028									329,841,030,000.00		36,048,200	18,024,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	16.42147	100.00000	16.38513				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	100.29565				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.85352				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.75315				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.28180				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.42894				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.54356				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.28853				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.29266				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.19156				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.37474				0.00	0	
Total NTC31 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 NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.09977				0.00	0	
Total NTC32 SPOT										0.00	0	
Total For NTC32										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.18425				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.36000	107.34028	5.36000	107.32460				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			7.16000	114.78331	7.16000	114.76100				0.00	0	2,550,000,00
Total OML07 SPOT										0.00	0	2,550,000,00
Total For OML07										0.00	0	2,550,000,00
OML09 On 14/09/2022 Spot Bond			5.56000	110.36096	5.56000	110.34424				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			7.48500	116.41946	7.48500	116.39582				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	97.46543				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.35642				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.36700				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.57709				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.97314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.85739			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.55587			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.68445			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.77390			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.78667			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.79944			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.19000	119.41271	7.20000	119.33534			108,531,582,200,000.00	1,405,915,380,000	1,116,330,837,000
Total R186 SPOT									18,531,582,200,000.00	405,915,380,000	116,330,837,000
Total For R186									18,531,582,200,000.00	405,915,380,000	116,330,837,000
R197 On 07/12/2023 Spot Bond			2.21000	312.89718	2.21000	312.74698			4,012,426,938,000.00	1,815,577,800	35,451,446,400
Total R197 SPOT									4,012,426,938,000.00	1,815,577,800	35,451,446,400
Total For R197									4,012,426,938,000.00	1,815,577,800	35,451,446,400
R202 On 07/12/2033 Spot Bond			4.71000	210.57453	4.72000	210.24647			239,650,500,513,000.00	50,881,210,300	191,389,154,700
Total R202 SPOT									19,650,500,513,000.00	50,881,210,300	191,389,154,700
Total For R202									19,650,500,513,000.00	50,881,210,300	191,389,154,700
R2023 On 28/02/2023 Spot Bond			4.51000	108.07114	4.51000	108.05782			381,612,461,064,000.00	306,344,226,400	852,098,964,300
Total R2023 SPOT									11,612,461,064,000.00	306,344,226,400	352,098,964,300
Total For R2023									11,612,461,064,000.00	306,344,226,400	352,098,964,300
R2030 On 31/01/2030 Spot Bond			9.38500	92.97963	9.38500	92.95646			932,057,611,986,500.00	738,631,604,900	2,427,840,011,300
Total R2030 SPOT									32,057,611,986,500.00	738,631,604,900	427,840,011,300
Total For R2030									32,057,611,986,500.00	738,631,604,900	427,840,011,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			10.39000	85.99618	10.39000	85.97226			358,066,952,184,000.00	515,694,605,600	922,842,960,10
Total R2032 SPOT									8,066,952,184,000.00	515,694,605,600	922,842,960,10
Total For R2032									8,066,952,184,000.00	515,694,605,600	922,842,960,10
R2035 On 28/02/2035 Spot Bond			11.18000	84.57566	11.18000	84.55024			979,472,508,062,000.00	445,391,100,900	188,074,356,50
Total R2035 SPOT									9,472,508,062,000.00	445,391,100,900	188,074,356,50
Total For R2035									9,472,508,062,000.00	445,391,100,900	188,074,356,50
R2037 On 31/01/2037 Spot Bond			11.46500	79.87666	11.46500	79.85246			205,263,938,455,000.00	192,347,487,000	315,441,657,30
Total R2037 SPOT									15,263,938,455,000.00	192,347,487,000	315,441,657,30
Total For R2037									15,263,938,455,000.00	192,347,487,000	315,441,657,30
R2040 On 31/01/2040 Spot Bond			11.59000	81.82255	11.59000	81.79750			887,937,183,122,000.00	594,300,015,800	121,086,898,20
Total R2040 SPOT									17,937,183,122,000.00	594,300,015,800	121,086,898,20
Total For R2040									17,937,183,122,000.00	594,300,015,800	121,086,898,20
R2044 On 31/01/2044 Spot Bond			11.62500	78.63144	11.62500	78.60729			515,156,340,825,000.00	560,443,556,200	106,091,353,10
Total R2044 SPOT									15,156,340,825,000.00	560,443,556,200	106,091,353,10
Total For R2044									15,156,340,825,000.00	560,443,556,200	106,091,353,10
R2048 On 28/02/2048 Spot Bond			11.60000	77.42404	11.60000	77.39992			400,393,697,840,000.00	551,758,077,400	508,102,200,00
Total R2048 SPOT									10,393,697,840,000.00	551,758,077,400	508,102,200,00
Total For R2048									10,393,697,840,000.00	551,758,077,400	508,102,200,00
R208 On 31/03/2021 Spot Bond			3.55000	101.64495	3.55000	101.63523			167,077,200,000,000.00	47,064,000,000	464,242,060,00
Total R208 SPOT									17,077,200,000,000.00	47,064,000,000	464,242,060,00
Total For R208									17,077,200,000,000.00	47,064,000,000	464,242,060,00
R209 On 31/03/2036 Spot Bond			11.05500	64.86932	11.01500	65.06480			521,513,483,121,500.00	137,631,251,300	534,881,982,50
Total R209 SPOT									11,513,483,121,500.00	137,631,251,300	534,881,982,50
Total For R209									11,513,483,121,500.00	137,631,251,300	534,881,982,50
R210 On 31/03/2028 Spot Bond			3.98000	185.91190	3.98000	185.81369			8,516,434,248,000.00	2,139,807,600	45,268,270,70
Total R210 SPOT									8,516,434,248,000.00	2,139,807,600	45,268,270,70
Total For R210									8,516,434,248,000.00	2,139,807,600	45,268,270,70
R212 On 31/01/2022 Spot Bond			0.93000	169.17076	0.92000	169.11727			5,575,074,162,000.00	5,994,703,400	57,891,858,80
Total R212 SPOT									5,575,074,162,000.00	5,994,703,400	57,891,858,80
Total For R212									5,575,074,162,000.00	5,994,703,400	57,891,858,80
R213 On 28/02/2031 Spot Bond			9.92000	82.02272	9.89000	82.16845			434,733,822,080,000.00	43,823,974,000	462,475,800,90
Total R213 SPOT									14,733,822,080,000.00	43,823,974,000	462,475,800,90
Total For R213									14,733,822,080,000.00	43,823,974,000	462,475,800,90
R214 On 28/02/2041 Spot Bond			11.29500	62.71140	11.29500	62.69238			320,524,760,814,000.00	293,981,829,200	359,254,400,00
Total R214 SPOT									10,524,760,814,000.00	293,981,829,200	359,254,400,00

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 R214										20,524,760,814,000.00	293,981,829,200	359,254,400,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.75354				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.50535				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.97091				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.86498				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.26977				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.66930				0.00	0	500,000,00
Total RDFB14 SPOT										0.00	0	500,000,00
Total For RDFB14										0.00	0	500,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.70460				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.16603				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.42388				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.57783				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.05301				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.18813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.19761				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.09639				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.64675				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.89215				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.73998				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.62465				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.36387				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	102.07427				0.00	400,000,000	200,000,000
Total RED121 SPOT										0.00	400,000,000	200,000,000
Total For RED121										0.00	400,000,000	200,000,000
RED14 On 17/03/2021 Spot Bond					0.00000	100.33280				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.42827				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.68173				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/03/2022 Spot Bond					0.00000	99.95812				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	99.94022				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.30941				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.60800				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.79749				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.90411				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.80984				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.08578				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	107.04532	5.30000	107.03002				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.16000	112.60381	6.16000	112.58515				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.76000	95.47679	11.76000	95.44698				0.00	0	
Total RW28 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 RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.53000	10.00000	109.50000			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	101.32434			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.78000	113.05803	5.78000	113.04053			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	101.65656			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
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	102.34060			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.58000	109.07385	5.58000	109.05745			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.95253			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.11609			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.30000	107.00605	4.30000	106.99362			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.36000	121.12081	6.36000	121.10020			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.78463			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.15300	116.52527	5.15300	116.50917			0.00	0	78,800,00
Total SBS27 SPOT									0.00	0	78,800,00
Total For SBS27									0.00	0	78,800,00
SBS3 On 25/05/2026 Spot Bond			6.46000	111.10364	6.46000	111.08445			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.93500	118.14262	6.93500	118.12061			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.45500	116.80444	5.45500	116.78708			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.70000	114.50791	5.70000	114.49042			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.17500	111.69521	8.17500	111.67090			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.94000	108.36528	3.94000	108.35379			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.89167			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.47000	114.92266	4.47000	114.90886			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.08000	124.00054	6.08000	123.98036			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.06500	125.01663	7.06500	124.99304		183,690,000,000.00		26,000,000	13,000,00
Total SBS43 SPOT								183,690,000,000.00		26,000,000	13,000,00
Total For SBS43								183,690,000,000.00		26,000,000	13,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	101.19337				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.58000	114.93287	4.58000	114.91872				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.98870				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.21553				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.04000	108.60479	4.04000	108.59299			808,000,000,000.00	200,000,000	100,000,00	
Total SBS50 SPOT									808,000,000,000.00	200,000,000	100,000,00	
Total For SBS50									808,000,000,000.00	200,000,000	100,000,00	
SBS51 On 31/01/2024 Spot Bond			5.12000	5.12000	5.12000	115.80555			0.00	0		
Total SBS51 SPOT									0.00	0		
Total For SBS51									0.00	0		
SBS52 On 29/01/2030 Spot Bond					0.00000	105.67529			0.00	0	8,130,000,00	
Total SBS52 SPOT									0.00	0	8,130,000,00	
Total For SBS52									0.00	0	8,130,000,00	
SBS53 On 03/05/2027 Spot Bond					0.00000	105.08486			0.00	0		
Total SBS53 SPOT									0.00	0		
Total For SBS53									0.00	0		
SBS55 On 12/06/2022 Spot Bond					0.00000	101.87678			0.00	800,000,000	200,000,00	
Total SBS55 SPOT									0.00	800,000,000	200,000,00	
Total For SBS55									0.00	800,000,000	200,000,00	
SBS56 On 12/06/2022 Spot Bond			4.23000	110.42904	4.23000	110.41641			0.00	0		
Total SBS56 SPOT									0.00	0		
Total For SBS56									0.00	0		
SBS57 On 12/06/2024 Spot Bond					0.00000	102.74441			0.00	0		
Total SBS57 SPOT									0.00	0		
Total For SBS57									0.00	0		
SBS58 On 12/06/2027 Spot Bond					0.00000	104.29522			0.00	0		
Total SBS58 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 SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	99.96703				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.93681				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64252				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.83377				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.32606				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.01327				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.84409				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.71434				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.34265				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.49611				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.56000	309.76023	2.56000	309.60860				0.00	0	691,100,00
Total SBSI11 SPOT										0.00	0	691,100,00
Total For SBSI11										0.00	0	691,100,00
SBSI14 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	195.00724				0.00	0	352,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total SBSI14 SPOT										0.00	0	352,000,00
Total For SBSI14										0.00	0	352,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	104.03823				0.00	5,015,532,600	2,507,766,30
Total SBT101 SPOT										0.00	5,015,532,600	2,507,766,30
Total For SBT101										0.00	5,015,532,600	2,507,766,30
SBT102 On 30/09/2022 Spot Bond					0.00000	104.70914				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.87041				0.00	400,000,000	841,500,00
Total SBT103 SPOT										0.00	400,000,000	841,500,00
Total For SBT103										0.00	400,000,000	841,500,00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.15199				0.00	0	100,000,00
Total SBT104 SPOT										0.00	0	100,000,00
Total For SBT104										0.00	0	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.81938				0.00	700,000,000	350,000,00
Total SBT201 SPOT										0.00	700,000,000	350,000,00
Total For SBT201										0.00	700,000,000	350,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	96.90344				0.00	0	1,000,000,00
Total SBT202 SPOT										0.00	0	1,000,000,00
Total For SBT202										0.00	0	1,000,000,00
SBT203 On 03/12/2023 Spot Bond			6.61000	114.18439	6.61000	114.16410				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.84409				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.08093				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.29118				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	99.85290				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	99.85664				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.17901				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	109.53000	10.00000	109.50000				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	101.36805				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.75138				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.68373				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.72006				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.95128				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.78542				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.78809				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.79496				0.00	0	
Total SLRB4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.72692				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.91061				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.84661				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.87662				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.80779				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.64014				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.36000	112.22867	6.36000	112.20947				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	100.33220				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	96.17839				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.87496				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.40528				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.62446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.67325				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.11732				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.29357				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.35306				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.24893				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	99.09936				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	99.98736				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.88426				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.49534				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.17500	100.87219	5.17500	100.85824				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.17500	100.87219	5.17500	100.85824				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			4.44500	4.44500	4.44500	134.75499				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.17500	119.49422	7.17500	119.47121			24,803,975,000,000.00	3,457,000,000	6,907,000,000	
Total SSN017 SPOT									24,803,975,000,000.00	3,457,000,000	6,907,000,000	
Total For SSN017									24,803,975,000,000.00	3,457,000,000	6,907,000,000	
SSN02: On 28/02/2031 Spot Bond			9.38000	85.11149	9.38000	85.08994			31,985,800,000,000.00	3,410,000,000	7,100,000,000	
Total SSN021 SPOT									31,985,800,000,000.00	3,410,000,000	7,100,000,000	
Total For SSN021									31,985,800,000,000.00	3,410,000,000	7,100,000,000	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.82830			0.00	0		
Total SSN029 SPOT									0.00	0		
Total For SSN029									0.00	0		
SSN03: On 17/11/2020 Spot Bond					0.00000	100.75419			0.00	0		
Total SSN035 SPOT									0.00	0		
Total For SSN035									0.00	0		
SSN03: On 01/06/2021 Spot Bond					0.00000	100.58429			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	101.79208			0.00	0		
Total SSN038 SPOT									0.00	0		
Total For SSN038									0.00	0		
SSN04: On 13/10/2023 Spot Bond					0.00000	99.90222			0.00	0		
Total SSN040 SPOT									0.00	0		
Total For SSN040									0.00	0		
SSN04: On 13/10/2023 Spot Bond			5.91000	110.43312	5.91000	110.41554			0.00	0		
Total SSN041 SPOT									0.00	0		
Total For SSN041									0.00	0		
SSN04: On 31/01/2038 Spot Bond			5.53500	95.14889	5.53500	95.09480			0.00	0		
Total SSN043 SPOT									0.00	0		
Total For SSN043									0.00	0		
SSN04: On 09/02/2027 Spot Bond					0.00000	99.32675			0.00	0	140,000,000	
Total SSN044 SPOT									0.00	0	140,000,000	
Total For SSN044									0.00	0	140,000,000	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.13674			0.00	0		
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.54089				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.24000	3.24000	3.24000	303.62111				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.99427				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.10243				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.96216				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.01180				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	171.35909				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	138.15343				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.73500	5.73500	5.73500	92.64889				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	92.65014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.16000	5.16000	5.16000	171.81222				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.58564				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.57398				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.54529				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.30440				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.29643				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	100.21896				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.89981				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	80.99700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.61495				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.34580				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.95741				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	192.60075				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	98.89575				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.94093				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.93826				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.46149				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.60039				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.44981				0.00	0	
Total SSN099 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 SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.05000	89.24014	10.05000	89.21636				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.49226				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.26755				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.22000	103.30591	8.22000	103.28306				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.66447				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.06770	8.55000	104.04403				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.41894				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.55677				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.56430				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.07713				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.88054				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	99.93894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.53801				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.91346				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151On 30/11/2020 Spot Bond					0.00000	100.51289				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.03663				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154On 06/07/2023 Spot Bond					0.00000	99.61673				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.28624				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.59241				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157On 16/11/2023 Spot Bond					0.00000	100.63827				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.97089				0.00	1,000,000,000	1,000,000,000
Total TFS158 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TFS158										0.00	1,000,000,000	1,000,000,000
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.46645				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.49861				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	100.01943				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.97345				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.04779				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.68199				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.90500	109.40680	4.90500	109.39239				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.38765				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.06500	108.13909	5.06500	108.12440				0.00	0	43,200,00
Total TH14A8 SPOT										0.00	0	43,200,00
Total For TH14A8										0.00	0	43,200,00
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.75828				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.93856				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.70576				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.36344				0.00	0	
Total TH14C1 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 TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.44830				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.78078				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.19481				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.55043				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.20367				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.63081				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63798				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	103.66035				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.65078				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51028				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.60937				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.67954				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.07047				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.16025				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.73835				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.32011				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.70832				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.55612				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.52413				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.97445				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.60316				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.62696				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

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 21/08/2024 Spot Bond			8.49000	101.06759	8.49000	101.04476				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.63196				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.63322				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.65701				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.70206				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.69581				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.75585				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.96446				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.07046				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	109.53000	10.00000	109.50000				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.44035				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.13179				0.00	0	
Total TL23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.65000	106.85192	5.65000	106.83547			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.81000	110.19443	6.81000	110.17405			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.55270			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.00514			0.00	0	100,000,00
Total TL27 SPOT									0.00	0	100,000,00
Total For TL27									0.00	0	100,000,00
TL28 On 24/04/2025 Spot Bond			7.65000	110.36290	7.65000	110.34027			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.52427			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.71781			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.36204			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.80278			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.50000	116.34280	6.50000	116.32258		130,000,000,000.00		20,000,000	1,477,300,00
Total TN23 SPOT								130,000,000,000.00		20,000,000	1,477,300,00
Total For TN23								130,000,000,000.00		20,000,000	1,477,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.49372	100.00000	22.44421			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.65000	104.56443	8.65000	104.54037		346,937,660,000.00		40,108,400	12,502,000,00

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 TN25 SPOT										346,937,660,000.00	40,108,400	12,502,000,00
Total For TN25										346,937,660,000.00	40,108,400	12,502,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.33156	100.00000	12.30443				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.17500	102.10212	9.17500	102.07724				289,407,025,000.00	31,543,000	6,617,771,50
Total TN27 SPOT										289,407,025,000.00	31,543,000	6,617,771,50
Total For TN27										289,407,025,000.00	31,543,000	6,617,771,50
TN27/R On 14/11/2027 Spot Bond			100.00000	12.56463	100.00000	12.53697				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.18500	95.88119	11.18500	95.85268				0.00	0	8,000,000,00
Total TN30 SPOT										0.00	0	8,000,000,00
Total For TN30										0.00	0	8,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.93778	8.00000	116.91271				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.91000	84.58146	12.91000	84.55255				0.00	0	6,650,000,00
Total TN40 SPOT										0.00	0	6,650,000,00
Total For TN40										0.00	0	6,650,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.94280	10.75000	99.91420				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	109.53000	10.00000	109.50000				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	103.84300	5.92000	103.82631				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.35647				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.37136				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2C On 14/12/2020 Spot Bond					0.00000	100.71457				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.45765				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.61179				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.61179				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.73214				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.75010				0.00	220,000,000	110,000,000
Total TRA3A3 SPOT										0.00	220,000,000	110,000,000
Total For TRA3A3										0.00	220,000,000	110,000,000
TRA3A: On 14/11/2022 Spot Bond			5.62000	110.24877	5.62000	110.23216				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.72492				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.73854				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.97172				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.94145				0.00	368,000,000	184,000,000
Total TRA3B2 SPOT										0.00	368,000,000	184,000,000
Total For TRA3B2										0.00	368,000,000	184,000,000
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89619				0.00	800,000,000	400,000,000
Total TRA4A2 SPOT										0.00	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 TRA4A2										0.00	800,000,000	400,000,000
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.32410				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.91000	111.84776	5.91000	114.82875				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.12186				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.25914				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.32410				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.16579	8.62000	104.14177				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.56822				0.00	300,000,000	150,000,000
Total TRA4B1 SPOT										0.00	300,000,000	150,000,000
Total For TRA4B1										0.00	300,000,000	150,000,000
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.56822				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP23: On 08/10/2020 Spot Bond					0.00000	99.95987				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.24957				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.18950				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	97.00204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	96.75309				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	99.74359				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.90097				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	96.28372				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25€ On 06/09/2021 Spot Bond					0.00000	96.05480				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.16100				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.09988				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.42493				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.45850				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.36022				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 08/10/2020 Spot Bond					0.00000	101.06685				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.93600				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.83488				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.18975				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.77604				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.77604				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.43494				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.30525				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.26075				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.32000	102.75242	6.32000	102.73507				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.35000	109.04909	9.35000	109.02156			187,000,000,000.00	20,000,000	10,000,000	
Total UG26 SPOT									187,000,000,000.00	20,000,000	10,000,000	
Total For UG26									187,000,000,000.00	20,000,000	10,000,000	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.55668				0.00	0	
Total VKE10 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 VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.15536				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.10471				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.61915				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.64937				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.71341				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.74224				0.00	0	100,000,00
Total VKE16 SPOT										0.00	0	100,000,00
Total For VKE16										0.00	0	100,000,00
VRI875 On 28/10/2020 Spot Bond					0.00000	100.81353				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.92447				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.16696				0.00	0	960,000,00
Total WHL02 SPOT										0.00	0	960,000,00
Total For WHL02										0.00	0	960,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.61369				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.43000	106.07667	4.43000	106.06405				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	66.13690	100.00000	65.99132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										59,420,034,921,759,100.00	6,579,122,546,696	547,532,980,000
Total for SPOT :										59,420,034,921,759,100.00	6,579,122,546,696	547,532,980,000
Total Futures										59,420,035,366,879,300.00	6,579,122,552,842	547,534,010,400
Total Options										0.00	0	242,370
Grand Total:										59,420,035,366,879,300.00	6,579,122,552,842	547,534,252,800