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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/11/2020	Bond Future			11.74000	73.36353	11.74000	73.36353			0.00	0	
ES33	On	04/02/2021	Bond Future			11.72892	75.55528	11.88844	74.73617			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.99094	72.58042	12.15730	71.75297			0.00	0	
ES33	On	05/08/2021	Bond Future			12.26741	73.36428	12.44118	72.52799			0.00	0	
ES33	On	04/11/2021	Bond Future			12.56402	70.32392	12.74562	69.47921			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.36000	71.51615	12.36000	71.51615			0.00	0	
ES42	On	04/02/2021	Bond Future			12.33796	73.81691	12.52913	72.75319			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			12.59917	70.33997	12.79944	69.26534			0.00	0	
ES42	On	05/08/2021	Bond Future			12.86764	71.10002	13.07749	70.01385			0.00	0	
ES42	On	04/11/2021	Bond Future			13.15745	67.55307	13.37780	66.45598			0.00	0	
Total ES42 Future												0.00	0	4,78
Total For ES42												0.00	0	4,78
I2025	On	05/11/2020	Bond Future			144.82761	144.82761	144.82761	144.82761			0.00	0	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/02/2021			145.29328	145.29328	144.88029	144.88029			1,452,932.80	10	3,37
I2025	On	06/05/2021			146.86597	146.86597	146.44911	146.44911			0.00	0	
I2025	On	05/08/2021			146.95844	146.95844	146.53715	146.53715			0.00	0	
I2025	On	04/11/2021			148.46180	148.46180	148.03604	148.03604			0.00	0	
Total I2025 Future											1,452,932.80	10	3,37
Total For I2025											1,452,932.80	10	3,37
I2029	On	05/11/2020			100.04033	100.04033	100.04033	100.04033			0.00	0	
I2029	On	04/02/2021			101.69340	101.69340	101.07460	101.07460			272,334,925.20	2,678	2,23
I2029	On	06/05/2021			101.65647	101.65647	101.03142	101.03142			0.00	0	
I2029	On	05/08/2021			102.77826	102.77826	102.14640	102.14640			0.00	0	
I2029	On	04/11/2021			102.68164	102.68164	102.04326	102.04326			0.00	0	
Total I2029 Future											272,334,925.20	2,678	2,23
Total For I2029											272,334,925.20	2,678	2,23
I2033	On	05/11/2020			94.19948	94.19948	94.19948	94.19948			0.00	0	
I2033	On	04/02/2021			95.74461	95.74461	95.23716	95.23716			0.00	0	7,61
I2033	On	06/05/2021			95.56722	95.56722	95.05461	95.05461			0.00	0	
I2033	On	05/08/2021			96.62179	96.62179	96.10363	96.10363			0.00	0	
I2033	On	04/11/2021			96.38823	96.38823	95.86464	95.86464			0.00	0	
Total I2033 Future											0.00	0	7,61
Total For I2033											0.00	0	7,61
I2038	On	05/11/2020			105.20412	105.20412	105.20412	105.20412			0.00	0	
I2038	On	04/02/2021			105.69600	105.69600	104.97958	104.97958			0.00	0	9,46
I2038	On	06/05/2021			106.84025	106.84025	106.11648	106.11648			0.00	0	
I2038	On	05/08/2021			106.30021	106.30021	105.56855	105.56855			0.00	0	
I2038	On	04/11/2021			107.38731	107.38731	106.64812	106.64812			0.00	0	
Total I2038 Future											0.00	0	9,46
Total For I2038											0.00	0	9,46
I2046	On	05/11/2020			92.33874	92.33874	92.33874	92.33874			0.00	0	
I2046	On	04/02/2021			94.51593	94.51593	93.25818	93.25818			0.00	0	14,77
I2046	On	06/05/2021			93.75153	93.75153	92.48067	92.48067			0.00	0	
I2046	On	05/08/2021			94.78619	94.78619	93.50146	93.50146			0.00	0	
I2046	On	04/11/2021			93.95179	93.95179	92.65362	92.65362			0.00	0	
Total I2046 Future											0.00	0	14,77
Total For I2046											0.00	0	14,77
I2050	On	05/11/2020			94.38001	94.38001	94.38001	94.38001			0.00	0	
I2050	On	04/02/2021			94.64370	94.64370	93.43274	93.43274			4,732,185.00	50	12,40
I2050	On	06/05/2021			95.66815	95.66815	94.44455	94.44455			0.00	0	
I2050	On	05/08/2021			94.79911	94.79911	93.56200	93.56200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/11/2021	Bond Future			95.76862	95.76862	94.51872	94.51872			0.00	0	
Total I2050 Future												4,732,185.00	50	12,40
Total For I2050												4,732,185.00	50	12,40
R186	On	05/11/2020	Bond Future			6.84500	122.06675	6.84500	122.06675		6.56	0.00	0	
R186	On	04/02/2021	Bond Future			7.00719	117.98345	6.92971	118.38886		7.89	570,331,997.30	4,834	78,00
R186	On	06/05/2021	Bond Future			7.16724	119.23220	7.08503	119.64240		7.14	0.00	0	
R186	On	05/08/2021	Bond Future			7.34096	115.23844	7.25358	115.65325		6.56	0.00	0	
R186	On	04/11/2021	Bond Future			7.54231	116.38953	7.44940	116.80834		6.21	0.00	0	
Total R186 Future												570,331,997.30	4,834	78,00
R186	On	04/02/2021	Bond Future	8.16	Call			6,454.41000	6.45441	6,101,600	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			297.31000	0.29731	381,100	8.51	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Put			220.71000	0.22071	273,310	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,499.22000	6.49922	6,144,730	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			216.59000	0.21659	267,510	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,409.65000	6.40965	6,058,540	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			224.90000	0.22490	279,200	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			5,744.42000	5.74442	5,422,800	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,678.10000	16.67810	16,269,520	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			4.34000	0.00434	5,960	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			16,719.04000	16.71904	16,310,420	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			4.23000	0.00423	5,810	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,759.96000	16.75996	16,351,310	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			4.12000	0.00412	5,670	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,919.75000	6.91975	6,574,570	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			688.43000	0.68843	758,060	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,955.64000	6.95564	6,609,770	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			679.98000	0.67998	748,920	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,991.58000	6.99158	6,645,030	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			671.62000	0.67162	739,880	7.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,892.17000	2.89217	4,356,880	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			0.00000	0.00000	1,883,520	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,935.90000	2.93590	4,386,570	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			0.00000	0.00000	1,869,480	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,848.43000	2.84843	4,327,270	6.45	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			0.00000	0.00000	1,897,650	6.45	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												570,331,997.30	4,834	93,18
R197	On	05/11/2020	Bond Future			317.25812	317.25812	317.25812	317.25812			0.00	0	
R197	On	04/02/2021	Bond Future			313.20089	313.20089	312.57219	312.57219			0.00	0	2,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	06/05/2021			316.59082	316.59082	315.95663	315.95663			0.00	0	
R197	On	05/08/2021			312.09284	312.09284	311.45207	311.45207			0.00	0	
R197	On	04/11/2021			315.28462	315.28462	314.63689	314.63689			0.00	0	
Total R197 Future											0.00	0	2,46
Total For R197											0.00	0	2,46
R202	On	05/11/2020			212.53682	212.53682	212.53682	212.53682			0.00	0	
R202	On	04/02/2021			210.50291	210.50291	210.48635	210.48635			0.00	0	7,8
R202	On	06/05/2021			212.78117	212.78117	212.76530	212.76530			0.00	0	
R202	On	05/08/2021			210.88443	210.88443	210.86859	210.86859			0.00	0	
R202	On	04/11/2021			213.04140	213.04140	213.02526	213.02526			0.00	0	
Total R202 Future											0.00	0	7,82
Total For R202											0.00	0	7,82
R2023	On	05/11/2020			4.19000	109.25182	4.19000	109.25182		1.82	0.00	0	
R2023	On	04/02/2021			4.24223	110.29047	4.22005	110.33553		1.76	69,152,124.69	627	31,13
R2023	On	06/05/2021			4.23534	107.55069	4.20964	107.59669		1.76	0.00	0	
R2023	On	05/08/2021			4.21695	108.71187	4.18673	108.75851		1.49	0.00	0	
R2023	On	04/11/2021			4.24962	105.89266	4.21346	105.93965		1.32	0.00	0	
Total R2023 Future											69,152,124.69	627	31,13
R2023	On	04/02/2021	6.33	Call			4,179.60000	4.17960	4,134,550	2.16	0.00	0	
R2023	On	04/02/2021	6.33	Put			0.04000	0.00004	0,050	2.16	0.00	0	
R2023	On	04/02/2021	6.34	Call			4,198.90000	4.19890	4,153,850	2.16	0.00	0	
R2023	On	04/02/2021	6.34	Put			0.04000	0.00004	0,050	2.16	0.00	0	
R2023	On	04/02/2021	6.32	Call			4,160.29000	4.16029	4,115,250	2.16	0.00	0	
R2023	On	04/02/2021	6.32	Put			0.04000	0.00004	0,060	2.16	0.00	0	
R2023	On	06/05/2021	7.57	Call			5,799.17000	5.79917	5,753,180	2.04	0.00	0	
R2023	On	06/05/2021	7.57	Put			0.01000	0.00001	0,020	2.04	0.00	0	
R2023	On	06/05/2021	7.58	Call			5,815.80000	5.81580	5,769,810	2.04	0.00	0	
R2023	On	06/05/2021	7.58	Put			0.01000	0.00001	0,020	2.04	0.00	0	
R2023	On	06/05/2021	7.56	Call			5,782.54000	5.78254	5,736,550	2.04	0.00	0	
R2023	On	06/05/2021	7.56	Put			0.01000	0.00001	0,020	2.04	0.00	0	
R2023	On	05/08/2021	5.29	Put			113.13000	0.11313	121,290	1.69	0.00	0	
R2023	On	05/08/2021	5.30	Call			1,810.79000	1.81079	1,772,200	1.69	0.00	0	
R2023	On	05/08/2021	5.30	Put			110.98000	0.11098	119,030	1.69	0.00	0	
R2023	On	05/08/2021	5.31	Call			1,823.78000	1.82378	1,785,070	1.69	0.00	0	
R2023	On	05/08/2021	5.31	Put			108.87000	0.10887	116,800	1.69	0.00	0	
R2023	On	05/08/2021	5.29	Call			1,797.83000	1.79783	1,759,350	1.69	0.00	0	
R2023	On	04/11/2021	4.90	Call			887.08000	0.88708	1,102,020	1.40	0.00	0	
R2023	On	04/11/2021	4.90	Put			0.00000	0.00000	261,930	1.40	0.00	0	
R2023	On	04/11/2021	4.91	Call			899.92000	0.89992	1,111,910	1.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/11/2021	Bond Future	4.91	Put			0.00000	0.00000	258,980	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			912.76000	0.91276	1,121,470	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			0.00000	0.00000	255,700	1.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												69,152,124.69	627	31,13
R2030	On	05/11/2020	Bond Future			9.06000	95.66303	9.06000	95.66303		11.59	0.00	0	
R2030	On	04/02/2021	Bond Future			9.12874	93.37934	9.16751	93.15605		14.15	74,049,816.62	793	107,78
R2030	On	06/05/2021	Bond Future			9.32964	94.36833	9.37006	94.14311		12.94	0.00	0	
R2030	On	05/08/2021	Bond Future			9.54745	91.38207	9.58974	91.15456		11.71	0.00	0	
R2030	On	04/11/2021	Bond Future			9.77524	92.29454	9.81948	92.06463		11.25	0.00	0	
Total R2030 Future												74,049,816.62	793	107,78
R2030	On	04/02/2021	Bond Future	8.20	Put			6,404.63000	6.40463	6,242,460	13.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			2,672.80000	2.67280	2,626,730	14.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			2,586.40000	2.58640	2,541,920	14.08	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			2,941.90000	2.94190	3,130,050	14.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			2,184.08000	2.18408	2,148,940	14.19	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,102.10000	3.10210	3,294,270	14.23	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			2,060.37000	2.06037	2,029,250	14.23	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	10.20	Call			6,411.58000	6.41158	6,656,090	15.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			618.90000	0.61890	680,020	13.41	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			2,447.00000	2.44700	2,405,170	14.12	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,633.58000	2.63358	2,815,040	14.12	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			5,558.04000	5.55804	5,420,150	13.49	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			821.88000	0.82188	907,280	13.49	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	10.20	Put			712.90000	0.71290	734,120	15.27	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,399.08000	2.39908	2,576,300	14.06	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			5,606.21000	5.60621	5,466,430	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			808.71000	0.80871	892,220	13.48	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			3,511.93000	3.51193	3,445,000	13.87	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,721.64000	1.72164	1,878,000	13.87	0.00	0	80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,514.86000	2.51486	2,694,250	14.09	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			2,558.06000	2.55806	2,514,160	14.09	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,544.27000	2.54427	2,724,220	14.10	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			2,529.96000	2.52996	2,486,620	14.10	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,485.64000	2.48564	2,664,450	14.08	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			716.91000	0.71691	798,410	12.33	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,475.08000	5.47508	5,802,300	13.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			2,053.10000	2.05310	2,143,220	13.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			12,220.23000	12.22023	12,442,940	13.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	9.27	Call		3,020.89000	3.02089	3,274,640	12.95	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call		2,886.04000	2.88604	3,137,210	12.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		3,725.80000	3.72580	3,751,750	12.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		8,950.46000	8.95046	8,806,740	12.33	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,006.98000	1.00698	994,220	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,177.95000	12.17795	12,400,600	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,843.70000	1.84370	1,945,700	13.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,937.25000	3.93725	3,960,140	12.88	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,702.37000	2.70237	2,950,480	12.88	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		5,047.88000	5.04788	5,363,220	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put		3,579.74000	3.57974	3,608,270	12.95	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		320.65000	0.32065	318,080	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		316.49000	0.31649	313,980	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		12,135.69000	12.13569	12,358,270	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		324.87000	0.32487	322,230	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,235.98000	8.23598	8,448,440	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,070.68000	9.07068	9,284,730	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		799.83000	0.79983	788,660	13.92	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		5,248.44000	5.24844	5,238,890	12.64	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,830.34000	1.83034	2,046,010	12.64	0.00	0	30
R2030	On	05/08/2021	Bond Future	10.41	Call		6,193.33000	6.19333	6,517,550	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,922.31000	1.92231	2,019,020	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,229.15000	6.22915	6,554,430	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,028.40000	2.02840	2,217,760	11.33	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,948.94000	3.94894	3,953,730	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,907.68000	1.90768	2,005,450	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,194.38000	3.19438	3,426,680	11.68	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,265.30000	6.26530	6,591,090	12.60	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,893.42000	1.89342	1,991,700	12.60	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,679.05000	12.67905	12,892,210	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		399.64000	0.39964	385,290	12.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		5,549.79000	5.54979	5,511,640	11.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		3,934.78000	3.93478	6,692,060	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		0.00000	0.00000	2,527,370	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		3,983.74000	3.98374	6,726,510	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		0.00000	0.00000	2,512,860	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		3,885.79000	3.88579	6,657,660	11.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		0.00000	0.00000	2,541,960	11.96	0.00	0	
Total R2030 Option											0.00	0	17,40

Contract 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 R2030										74,049,816.62	793	125,18
R2032 On 05/11/2020 Bond Future			10.20000	87.95177	10.20000	87.95177		14.29		0.00	0	
R2032 On 04/02/2021 Bond Future			10.23992	89.92829	10.27364	89.72765		16.79		31,834,614.66	354	120,12
R2032 On 06/05/2021 Bond Future			10.46080	86.73552	10.49590	86.53306		16.19		0.00	0	
R2032 On 05/08/2021 Bond Future			10.69334	87.67225	10.72993	87.46782		13.92		0.00	0	
R2032 On 04/11/2021 Bond Future			10.94460	84.40465	10.98283	84.19801		14.05		0.00	0	
Total R2032 Future										31,834,614.66	354	120,12
R2032 On 04/02/2021 Bond Future	9.62	Call			1,282.06000	1.28206	1,420,680	16.17		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			9,794.71000	9.79471	9,634,530	15.80		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			334.90000	0.33490	375,360	15.80		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			6,906.04000	6.90604	6,782,250	15.84		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			783.62000	0.78362	860,470	15.84		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,790.82000	4.79082	5,030,060	17.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			5,286.90000	5.28690	5,224,880	16.17		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,300.73000	1.30073	1,440,770	16.18		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			5,242.43000	5.24243	5,181,830	16.18		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,263.42000	1.26342	1,400,600	16.15		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			1,626.35000	1.62635	1,664,950	17.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.61	Put			5,331.46000	5.33146	5,268,000	16.15		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			9,725.60000	9.72560	9,943,440	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,032.47000	1.03247	1,047,850	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			9,646.84000	9.64684	9,864,630	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,053.17000	1.05317	1,068,500	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			11,532.96000	11.53296	11,750,530	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			648.53000	0.64853	663,640	17.44		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			4,278.06000	4.27806	4,320,410	16.06		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			3,315.38000	3.31538	3,560,190	16.06		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			9,686.21000	9.68621	9,904,020	17.44		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,042.78000	1.04278	1,058,130	17.44		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			2,644.87000	2.64487	2,711,710	14.56		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			6,044.57000	6.04457	6,314,240	14.54		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			2,680.31000	2.68031	2,745,550	14.54		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			6,079.54000	6.07954	6,349,870	14.55		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			2,662.54000	2.66254	2,728,440	14.55		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			6,114.56000	6.11456	6,385,830	14.56		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			3,801.26000	3.80126	7,099,470	14.76		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			0.00000	0.00000	3,091,570	14.76		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			3,699.92000	3.69992	7,030,930	14.74		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Put			0.00000	0.00000	3,124,370	14.74		0.00	0	

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	04/11/2021	Bond Future	11.70	Call			3,750.61000	3.75061	7,065,340	14.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			0.00000	0.00000	3,108,090	14.75	0.00	0	
Total R2032 Option												0.00	0	3,87
Total For R2032												31,834,614.66	354	124,00
R2035	On	05/11/2020	Bond Future			11.03000	86.38106	11.03000	86.38106		16.09	0.00	0	
R2035	On	04/02/2021	Bond Future			10.96658	89.14246	11.11517	88.21369		18.93	45,373,512.14	509	99,86
R2035	On	06/05/2021	Bond Future			11.19159	85.61199	11.34632	84.67373		18.52	0.00	0	
R2035	On	05/08/2021	Bond Future			11.43136	86.53649	11.59282	85.58825		15.84	0.00	0	
R2035	On	04/11/2021	Bond Future			11.68785	82.92838	11.85637	81.97052		16.02	0.00	0	
Total R2035 Future												45,373,512.14	509	99,86
R2035	On	04/02/2021	Bond Future	10.04	Call			796.74000	0.79674	1,046,990	17.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			7,870.03000	7.87003	7,191,510	17.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			924.99000	0.92499	1,221,140	17.84	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			7,304.64000	7.30464	6,672,020	17.84	0.00	0	66
R2035	On	04/02/2021	Bond Future	11.14	Call			3,243.45000	3.24345	3,917,900	19.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			3,089.70000	3.08970	2,835,380	19.09	0.00	0	66
R2035	On	04/02/2021	Bond Future	10.05	Call			808.93000	0.80893	1,063,590	17.72	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			7,812.51000	7.81251	7,138,400	17.72	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			821.25000	0.82125	1,080,360	17.73	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			7,755.20000	7.75520	7,085,540	17.73	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			5,963.18000	5.96318	5,703,230	18.10	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			7,818.82000	7.81882	8,761,040	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,814.17000	1.81417	2,300,120	17.66	0.00	0	66
R2035	On	06/05/2021	Bond Future	11.55	Call			4,805.36000	4.80536	5,625,050	18.83	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			3,593.65000	3.59365	3,475,080	18.83	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.77	Call			9,456.38000	9.45638	10,303,350	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			1,508.36000	1.50836	1,417,070	19.96	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.36	Call			7,778.59000	7.77859	8,723,450	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,643.44000	2.64344	3,321,750	18.10	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	11.32	Call			4,069.64000	4.06964	4,847,590	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			4,228.15000	4.22815	4,067,840	18.59	0.00	0	76
R2035	On	06/05/2021	Bond Future	10.24	Put			8,614.04000	8.61404	8,086,620	17.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,549.41000	1.54941	1,960,250	17.50	0.00	0	76
R2035	On	06/05/2021	Bond Future	12.36	Put			1,998.77000	1.99877	2,005,370	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1,985.00000	1.98500	1,988,960	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			7,738.41000	7.73841	8,685,910	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			2,012.64000	2.01264	2,021,880	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			6,451.82000	6.45182	7,390,730	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			2,542.03000	2.54203	2,542,680	19.55	0.00	0	76

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Put		4,752.54000	4.75254	4,564,250	18.43	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,559.43000	3.55943	4,309,400	18.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		9,999.23000	9.99923	10,858,120	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		1,331.82000	1.33182	1,252,450	19.96	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		7,804.16000	7.80416	7,351,850	17.66	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.19000	0.00019	0,430	14.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		52,619.21000	52.61921	51,671,210	14.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.19000	0.00019	0,440	14.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		52,502.63000	52.50263	51,554,640	14.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.18000	0.00018	0,420	14.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		52,735.91000	52.73591	51,787,910	14.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		0.00000	0.00000	3,449,300	16.89	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		3,614.62000	3.61462	8,005,180	16.90	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		0.00000	0.00000	3,432,700	16.90	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		3,667.23000	3.66723	8,041,290	16.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		0.00000	0.00000	3,416,200	16.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		3,561.95000	3.56195	7,969,110	16.89	0.00	0	
Total R2035 Option											0.00	0	10,42
Total For R2035											45,373,512.14	509	110,31
R2037	On	05/11/2020	Bond Future			11.25000	82.02328	11.25000	82.02328	17.21	0.00	0	
R2037	On	04/02/2021	Bond Future			11.22965	80.14186	11.39892	79.10181	21.42	31,415,609.12	392	129,66
R2037	On	06/05/2021	Bond Future			11.45624	80.99094	11.63254	79.94024	19.81	0.00	0	
R2037	On	05/08/2021	Bond Future			11.69947	77.61003	11.88357	76.54811	17.90	0.00	0	
R2037	On	04/11/2021	Bond Future			11.94626	78.38465	12.13822	77.31196	17.17	0.00	0	
Total R2037 Future											31,415,609.12	392	129,66
R2037	On	04/02/2021	Bond Future	11.97	Call		5,200.59000	5.20059	6,056,350	22.13	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,935.66000	4.93566	5,771,460	22.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		1,975.64000	1.97564	1,771,390	22.01	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		6,976.82000	6.97682	6,270,760	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		236.50000	0.23650	201,630	23.31	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,732.76000	1.73276	2,242,330	20.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		5,182.85000	5.18285	4,652,370	20.54	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		892.18000	0.89218	1,187,510	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		8,143.81000	8.14381	7,376,320	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		1,840.71000	1.84071	1,656,420	22.13	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		794.02000	0.79402	1,066,580	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		7,687.77000	7.68777	6,943,050	20.06	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		12,116.51000	12.11651	11,205,630	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		284.48000	0.28448	413,650	20.06	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.48	Call		1,070.47000	1.07047	1,404,460	20.06	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,659.42000	12.65942	13,664,600	23.31	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		805.82000	0.80582	1,081,180	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		8,086.04000	8.08604	7,321,350	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		817.76000	0.81776	1,095,930	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		8,028.50000	8.02850	7,266,620	20.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		2,419.19000	2.41919	2,320,690	20.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,896.28000	6.89628	7,850,240	20.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2,402.59000	2.40259	2,305,850	20.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,933.56000	6.93356	7,889,280	20.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2,386.09000	2.38609	2,291,110	20.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		6,859.05000	6.85905	7,811,250	20.72	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		5,659.29000	5.65929	6,502,340	18.18	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		3,556.34000	3.55634	3,337,470	18.18	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,691.86000	5.69186	6,537,290	18.19	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		3,534.26000	3.53426	3,317,770	18.19	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,724.24000	5.72424	6,572,540	18.20	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		3,512.06000	3.51206	3,298,440	18.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	3,337,910	17.83	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		3,576.89000	3.57689	8,019,720	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	3,370,140	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		3,628.13000	3.62813	8,054,800	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	3,353,980	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		3,679.32000	3.67932	8,089,920	17.83	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											31,415,609.12	392	130,95
R2040	On	05/11/2020	Bond Future			11.43000	83.71345	11.43000	83.71345	17.67	0.00	0	
R2040	On	04/02/2021	Bond Future			11.36636	81.95418	11.55139	80.75290	21.90	25,405,795.80	310	81,6
R2040	On	06/05/2021	Bond Future			11.58938	82.82247	11.78225	81.60887	20.49	0.00	0	
R2040	On	05/08/2021	Bond Future			11.82867	79.21108	12.03027	77.98445	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future			12.07091	80.00158	12.28130	78.76260	17.62	0.00	0	
Total R2040 Future											25,405,795.80	310	81,61
R2040	On	04/02/2021	Bond Future	10.41	Call		772.36000	0.77236	1,064,720	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		8,667.81000	8.66781	7,758,890	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		142.11000	0.14211	223,490	20.25	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		9,765.39000	9.76539	8,804,840	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		588.82000	0.58882	829,550	20.25	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,448.39000	3.44839	4,239,690	22.00	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		168.49000	0.16849	261,590	20.25	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	10.07	Put		10.928.09000	10.92809	9,921,460	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		440.93000	0.44093	635,580	20.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,031.42000	4.03142	4,879,920	22.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		8,730.51000	8.73051	7,818,410	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		15,333.67000	15.33367	14,213,770	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		784.37000	0.78437	1,079,920	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		8,605.36000	8.60536	7,699,630	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		760.50000	0.76050	1,049,680	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		2,836.07000	2.83607	2,483,290	22.23	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		3,329.15000	3.32915	2,919,170	22.00	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		14,688.96000	14.68896	13,580,780	20.25	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		6,702.43000	6.70243	7,792,070	21.46	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		2,837.19000	2.83719	2,713,230	21.46	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,740.58000	6.74058	7,832,330	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		2,818.10000	2.81810	2,696,250	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,664.34000	6.66434	7,752,060	21.44	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,925.99000	1.92599	2,537,830	19.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		5,082.21000	5.08221	4,752,590	20.31	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,808.82000	3.80882	4,692,800	20.31	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		10,430.89000	10.43089	11,545,440	22.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		2,856.40000	2.85640	2,730,520	21.44	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		1,433.09000	1.43309	1,334,040	22.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Put		8,221.66000	8.22166	7,619,900	19.38	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		675.96000	0.67596	622,180	19.98	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		6,202.65000	6.20265	7,214,500	19.02	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		3,575.44000	3.57544	3,360,660	19.02	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,237.10000	6.23710	7,251,700	19.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		3,553.13000	3.55313	3,341,100	19.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,168.52000	6.16852	7,177,340	19.01	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		8,450.36000	8.45036	7,789,700	17.28	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,179.86000	2.17986	2,745,830	17.28	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		6,302.65000	6.30265	5,859,800	17.92	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,328.17000	3.32817	4,111,950	17.92	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		14,784.98000	14.78498	15,957,830	19.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		3,598.14000	3.59814	3,380,330	19.01	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	3,648,020	18.38	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		3,462.59000	3.46259	8,332,040	18.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	3,630,470	18.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		3,516.43000	3.51643	8,368,730	18.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	3,613,320	18.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.89	Call			3,408.68000	3.40868	8,295,680	18.38	0.00	0	
Total R2040 Option												0.00	0	7,50
Total For R2040												25,405,795.80	310	89,11
R2044	On	05/11/2020	Bond Future			11.54500	79.97170	11.54500	79.97170		18.56	0.00	0	
R2044	On	04/02/2021	Bond Future			11.48129	78.25277	11.67164	77.02740		23.07	18,076,389.87	231	38,02
R2044	On	06/05/2021	Bond Future			11.69905	79.08194	11.89764	77.84395		21.50	0.00	0	
R2044	On	05/08/2021	Bond Future			11.93263	75.55526	12.14040	74.30404		19.35	0.00	0	
R2044	On	04/11/2021	Bond Future			12.16872	76.30932	12.38578	75.04542		18.50	0.00	0	
Total R2044 Future												18,076,389.87	231	38,02
R2044	On	04/02/2021	Bond Future	10.84	Call			1,236.40000	1.23640	1,675,690	21.55	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			6,845.97000	6.84597	6,059,890	21.55	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			538.11000	0.53811	771,950	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			9,842.14000	9.84214	8,868,110	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			12,036.03000	12.03603	10,979,440	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			346.20000	0.34620	514,980	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			604.37000	0.60437	858,690	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			9,775.06000	9.77506	8,804,010	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			10,249.61000	10.24961	9,258,080	21.39	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			15,006.19000	15.00619	13,875,370	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			162.87000	0.16287	257,420	21.39	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			614.33000	0.61433	871,650	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			9,708.22000	9.70822	8,740,170	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			594.54000	0.59454	845,880	21.39	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			6,268.10000	6.26810	7,352,120	22.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			2,999.97000	2.99997	2,846,000	22.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			4,395.57000	4.39557	4,110,640	21.39	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call			6,196.66000	6.19666	7,275,480	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			3,042.55000	3.04255	2,883,380	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			6,232.25000	6.23225	7,313,780	22.08	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			3,021.09000	3.02109	2,864,630	22.08	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			6,314.42000	6.31442	5,883,170	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			2,814.39000	2.81439	3,621,130	20.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			6,447.86000	6.44786	7,544,300	22.18	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			2,896.03000	2.89603	2,754,480	22.18	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			4,410.07000	4.41007	5,363,130	21.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			6,205.22000	6.20522	7,231,620	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			3,505.95000	3.50595	3,281,130	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			6,137.85000	6.13785	7,158,530	19.77	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			3,550.04000	3.55004	3,319,500	19.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/08/2021	Bond Future	12.60	Call		6,171.51000	6.17151	7,194,930	19.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		3,527.93000	3.52793	3,300,130	19.79	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	3,872,330	19.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		2,902.88000	2.90288	8,020,980	19.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	3,854,200	19.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		2,795.85000	2.79585	7,950,320	19.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	3,890,570	19.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		2,849.40000	2.84940	7,985,630	19.31	0.00	0	
Total R2044 Option											0.00	0	10,05
Total For R2044											18,076,389.87	231	48,11
R2048	On	05/11/2020	Bond Future			11.55500	78.54178	11.55500	78.54178	18.97	0.00	0	
R2048	On	04/02/2021	Bond Future			11.43900	81.55649	11.62432	80.34051	22.25	8,155,649.00	100	111,28
R2048	On	06/05/2021	Bond Future			11.64652	78.00878	11.83990	76.78027	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future			11.86697	78.85123	12.06923	77.60960	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future			12.10090	75.22931	12.31255	73.97509	18.86	0.00	0	
Total R2048 Future											8,155,649.00	100	111,28
R2048	On	04/02/2021	Bond Future	10.47	Call		744.57000	0.74457	1,035,610	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		8,920.33000	8.92033	7,995,390	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		756.57000	0.75657	1,050,920	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		8,854.94000	8.85494	7,933,310	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		732.70000	0.73270	1,020,460	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		8,985.98000	8.98598	8,057,760	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		3,778.63000	3.77863	3,385,650	22.25	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		2,966.71000	2.96671	3,789,710	22.25	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	10.75	Put		7,191.93000	7.19193	6,429,420	20.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,137.20000	1.13720	1,590,670	20.99	0.00	0	2,58
R2048	On	06/05/2021	Bond Future	12.35	Call		6,160.59000	6.16059	7,326,080	22.91	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		3,085.19000	3.08519	3,022,170	22.91	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,196.71000	6.19671	7,365,120	22.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		3,063.31000	3.06331	3,003,210	22.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,124.54000	6.12454	7,286,890	22.89	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		3,107.23000	3.10723	3,041,070	22.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6,133.81000	6.13381	7,245,980	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		3,553.01000	3.55301	3,423,550	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6,168.15000	6.16815	7,283,700	19.33	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		3,530.71000	3.53071	3,404,630	19.33	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6,099.79000	6.09979	7,208,290	19.29	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		3,575.72000	3.57572	3,442,590	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		3,016.84000	3.01684	8,078,950	19.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	04/11/2021	Bond Future	12.85	Put		0.00000	0.00000	3,807,890	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		2,908.70000	2.90870	8,007,540	19.57	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	3,844,620	19.57	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		2,962.81000	2.96281	8,043,230	19.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		0.00000	0.00000	3,826,200	19.59	0.00	0	
Total R2048 Option											0.00	0	5,18
Total For R2048											8,155,649.00	100	116,46
R208	On	05/11/2020	Bond Future			3.50000	101.99596	3.50000	101.99596	0.18	0.00	0	
Total R208 Future											0.00	0	
Total For R208											0.00	0	
R209	On	05/11/2020	Bond Future			10.74000	67.24205	10.74000	67.24205	18.53	0.00	0	
R209	On	04/02/2021	Bond Future			10.65878	69.47609	10.81658	68.60154	21.96	2,779,043.60	40	27,68
R209	On	06/05/2021	Bond Future			10.85210	67.07156	11.01580	66.18804	21.05	0.00	0	3,27
R209	On	05/08/2021	Bond Future			11.05349	67.79595	11.22346	66.90301	18.38	0.00	0	
R209	On	04/11/2021	Bond Future			11.26819	65.33421	11.44476	64.43230	18.49	0.00	0	
Total R209 Future											2,779,043.60	40	30,98
R209	On	04/02/2021	Bond Future	10.11	Call		1,291.80000	1.29180	1,673,050	21.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		5,340.59000	5.34059	4,847,290	21.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,308.61000	1.30861	1,693,510	21.31	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		5,297.65000	5.29765	4,808,000	21.31	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,275.01000	1.27501	1,652,750	21.29	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		5,383.62000	5.38362	4,886,810	21.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		1,595.48000	1.59548	1,492,770	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		1,563.84000	1.56384	1,454,990	22.62	2,909,980.00	2,000	9,18
R209	On	06/05/2021	Bond Future	12.23	Call		7,633.85000	7.63385	8,412,550	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		1,584.91000	1.58491	1,480,090	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,669.56000	7.66956	8,446,320	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		1,574.26000	1.57426	1,467,500	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,598.02000	7.59802	8,378,830	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		6,252.57000	6.25257	5,862,260	20.36	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,967.51000	1.96751	2,460,720	20.36	2,460,720.00	1,000	6,38
R209	On	06/05/2021	Bond Future	11.25	Call		4,388.82000	4.38882	5,095,300	21.30	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		3,154.13000	3.15413	2,977,090	21.30	2,977,090.00	1,000	9,18
R209	On	06/05/2021	Bond Future	12.25	Call		7,705.43000	7.70543	8,480,100	22.62	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,744.03000	5.74403	6,484,740	19.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,843.09000	2.84309	2,690,860	19.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,775.49000	5.77549	6,517,820	19.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,825.92000	2.82592	2,675,310	19.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,712.82000	5.71282	6,451,470	19.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021	Bond Future	11.79	Put			2,860.57000	2.86057	2,706,280	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			3,566.01000	3.56601	7,411,950	19.38	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.00000	0.00000	2,944,030	19.38	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			3,612.49000	3.61249	7,444,130	19.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.00000	0.00000	2,929,730	19.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			3,519.48000	3.51948	7,380,020	19.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.00000	0.00000	2,958,630	19.36	0.00	0	
Total R209 Option												8,347,790.00	4,000	24,62
Total For R209												11,126,833.60	4,040	55,58
R210	On	05/11/2020	Bond Future			188.15842	188.15842	188.15842	188.15842			0.00	0	
R210	On	04/02/2021	Bond Future			190.54376	190.54376	190.03208	190.03208			0.00	0	1,2
R210	On	06/05/2021	Bond Future			189.89644	189.89644	189.38000	189.38000			0.00	0	
R210	On	05/08/2021	Bond Future			191.99203	191.99203	191.47013	191.47013			0.00	0	
R210	On	04/11/2021	Bond Future			191.22139	191.22139	190.69395	190.69395			0.00	0	
Total R210 Future												0.00	0	1,2
Total For R210												0.00	0	1,2
R212	On	05/11/2020	Bond Future			170.06012	170.06012	170.06012	170.06012			0.00	0	
R212	On	04/02/2021	Bond Future			169.25241	169.25241	169.45873	169.45873			0.00	0	7,0
R212	On	06/05/2021	Bond Future			171.08463	171.08463	171.29388	171.29388			0.00	0	
R212	On	05/08/2021	Bond Future			170.64413	170.64413	170.85593	170.85593			0.00	0	
R212	On	04/11/2021	Bond Future			172.38956	172.38956	172.60331	172.60331			0.00	0	
Total R212 Future												0.00	0	7,0
Total For R212												0.00	0	7,0
R213	On	05/11/2020	Bond Future			9.58000	84.69086	9.58000	84.69086		13.56	0.00	0	
R213	On	04/02/2021	Bond Future			9.68642	86.10728	9.71477	85.94854		15.95	16,790,919.60	195	8,9
R213	On	06/05/2021	Bond Future			9.88628	83.48975	9.91573	83.32968		15.21	0.00	0	
R213	On	05/08/2021	Bond Future			10.09991	84.39120	10.13059	84.22957		13.26	0.00	0	
R213	On	04/11/2021	Bond Future			10.33298	81.70682	10.36500	81.54345		13.28	0.00	0	
Total R213 Future												16,790,919.60	195	8,9
R213	On	04/02/2021	Bond Future	9.40	Call			1,818.71000	1.81871	1,964,650	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			3,603.67000	3.60367	3,590,870	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,841.88000	1.84188	1,988,500	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			3,569.37000	3.56937	3,557,250	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,795.71000	1.79571	1,940,810	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			3,638.20000	3.63820	3,624,560	15.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			10,488.16000	10.48816	10,662,610	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			584.74000	0.58474	599,120	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			10,527.37000	10.52737	10,701,780	16.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.91	Put		578.17000	0.57817	592,510	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		10,448.98000	10.44898	10,623,470	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		591.38000	0.59138	605,800	16.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		3,702.57000	3.70257	3,719,360	13.18	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Call		5,951.17000	5.95117	6,169,330	13.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,229.08000	2.22908	2,285,610	13.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		5,681.63000	5.68163	5,895,380	13.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		2,356.70000	2.35670	2,408,820	13.74	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		3,752.06000	3.75206	3,930,480	13.18	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,883.42000	5.88342	6,100,430	13.81	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,260.37000	2.26037	2,315,750	13.81	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		6,222.60000	6.22260	6,164,700	12.55	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,920.41000	1.92041	2,024,140	12.55	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		5,917.13000	5.91713	6,134,980	13.82	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		2,244.54000	2.24454	2,300,760	13.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		3,585.85000	3.58585	6,600,630	14.12	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.00000	0.00000	2,851,410	14.12	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		3,633.83000	3.63383	6,633,540	14.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		0.00000	0.00000	2,836,340	14.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		3,681.78000	3.68178	6,666,190	14.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		0.00000	0.00000	2,821,040	14.14	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											16,790,919.60	195	9,55
R214	On	05/11/2020	Bond Future			11.23000	63.71624	11.23000	63.71624	20.27	0.00	0	
R214	On	04/02/2021	Bond Future			11.15595	65.89790	11.34548	64.86364	24.03	45,140,061.50	685	15,42
R214	On	06/05/2021	Bond Future			11.35008	63.31865	11.54696	62.27376	23.11	0.00	0	
R214	On	05/08/2021	Bond Future			11.55533	64.00245	11.76025	62.94634	20.24	0.00	0	
R214	On	04/11/2021	Bond Future			11.77304	61.36612	11.98636	60.29937	20.41	0.00	0	
Total R214 Future											45,140,061.50	685	15,42
R214	On	04/02/2021	Bond Future	10.32	Call		927.66000	0.92766	1,266,400	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		6,870.78000	6.87078	6,175,260	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		940.16000	0.94016	1,282,530	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		6,821.01000	6.82101	6,129,120	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		915.27000	0.91527	1,250,390	23.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		6,920.74000	6.92074	6,221,600	23.11	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,919.21000	5.91921	6,857,510	24.30	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,363.75000	2.36375	2,257,160	24.30	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,951.61000	5.95161	6,891,250	24.32	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,348.71000	2.34871	2,243,460	24.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.25	Call		5.886.85000	5.88685	6,823,790	24.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,378.90000	2.37890	2,270,950	24.28	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,924.39000	4.92439	5,713,400	20.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3,627.54000	3.62754	3,360,440	20.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,951.78000	4.95178	5,743,500	20.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3,605.91000	3.60591	3,341,520	20.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,896.85000	4.89685	5,683,130	20.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3,649.08000	3.64908	3,379,250	20.53	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		2,261.74000	2.26174	6,815,620	20.99	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.00000	0.00000	3,487,130	20.99	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		2,307.97000	2.30797	6,845,160	21.01	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.00000	0.00000	3,470,440	21.01	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		2,354.13000	2.35413	6,874,710	21.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.00000	0.00000	3,453,830	21.02	0.00	0	
Total R214 Option											0.00	0	
Total For R214											45,140,061.50	685	15,42
Total for Bond											1,225,373,366.90	15,808	1,022,62
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

Contract 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 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	
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	

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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 04/02/2021 GOVI			733.94400	733.94400	729.87500	729.87500				7,339,440.00	1	1,00
GOVI On 06/05/2021 GOVI			741.70700	741.70700	737.59700	737.59700				0.00	0	
GOVI On 05/08/2021 GOVI			749.62700	749.62700	745.47500	745.47500				0.00	0	
GOVI On 04/11/2021 GOVI			757.20900	757.20900	728.41000	728.41000				0.00	0	
Total GOVI Future										7,339,440.00	1	1,00
GOVI On 04/02/2021 GOVI	750.95	Call			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 Interr
GOVI	On	04/02/2021	GOVI	750.95	Put		210,750.00000	21.07500	170,060,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put		210,850.00000	21.08500	170,160,000		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		210,650.00000	21.06500	169,960,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		589,270.00000	58.92700	630,370,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		589,170.00000	58.91700	630,270,000		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		589,070.00000	58.90700	630,170,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		263,350.00000	26.33500	304,870,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		263,250.00000	26.32500	304,770,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		263,450.00000	26.34500	304,970,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		100.00000	0.01000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		100.00000	0.01000	288,090,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		0.00000	0.00000	287,990,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		0.00000	0.00000	287,890,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											7,339,440.00	1	1,00
Total for GOVI											7,339,440.00	1	1,00
AL37	On	04/02/2021	Index Future			780.33000	780.33000	782.88200	782.88200		0.00	0	
AL37	On	06/05/2021	Index Future			788.58300	788.58300	791.16600	791.16600		0.00	0	
AL37	On	05/08/2021	Index Future			797.00500	797.00500	799.61600	799.61600		0.00	0	
AL37	On	04/11/2021	Index Future			805.06600	805.06600	789.43000	789.43000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			849.16900	849.16900	847.39000	847.39000		0.00	0	
AL7T	On	06/05/2021	Index Future			858.15000	858.15000	856.35600	856.35600		0.00	0	
AL7T	On	05/08/2021	Index Future			867.31400	867.31400	865.50200	865.50200		0.00	0	
AL7T	On	04/11/2021	Index Future			876.08700	876.08700	839.55000	839.55000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			743.24100	743.24100	738.85400	738.85400		0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	06/05/2021	Index Future			751.10100	751.10100	746.67200	746.67200			0.00	0	
ALBI	On	05/08/2021	Index Future			759.12200	759.12200	754.64600	754.64600			0.00	0	
ALBI	On	04/11/2021	Index Future			766.80100	766.80100	737.26000	737.26000			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	04/02/2021	Index Future			261.14900	261.14900	259.82600	259.82600			0.00	0	98
IGOV	On	06/05/2021	Index Future			263.97500	263.97500	262.63900	262.63900			0.00	0	2
IGOV	On	05/08/2021	Index Future			266.85700	266.85700	265.50600	265.50600			0.00	0	
IGOV	On	04/11/2021	Index Future			269.61800	269.61800	266.83000	266.83000			0.00	0	
Total IGOV Future												0.00	0	1,01
Total For IGOV												0.00	0	1,01
Total for Index												0.00	0	1,23
JIBAR F	On	18/11/2020	Jibar Future			3.32500	96.67500	3.33500	96.66500			0.00	0	
JIBAR F	On	15/12/2020	Jibar Future			3.17500	96.82500	3.18500	96.81500			0.00	0	30,0
JIBAR F	On	20/01/2021	Jibar Future			3.16000	96.84000	3.17000	96.83000			0.00	0	
JIBAR F	On	17/02/2021	Jibar Future			3.08000	96.92000	3.09000	96.91000			0.00	0	
JIBAR F	On	17/03/2021	Jibar Future			3.07500	96.92500	3.09500	96.90500			0.00	0	
JIBAR F	On	21/04/2021	Jibar Future			3.08000	96.92000	3.08000	96.92000			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.09000	96.91000	3.10000	96.90000			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.18500	96.81500	3.19500	96.80500			0.00	0	30,00
JIBAR F	On	15/12/2021	Jibar Future			3.34500	96.65500	3.34000	96.66000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			3.43000	96.57000	3.42000	96.58000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			3.78000	96.22000	3.79000	96.21000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			3.82500	96.17500	3.83500	96.16500			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			90.15000	90.15000	90.14000	90.14000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											1,232,712,806.90	15,809	1,084,92	
AA06	On	15/04/2021	Spot Bond					0.00000	100.17929			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	

Contract 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 AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			4.95000	102.58853	4.95000	102.57491			247,500,000,000.00	50,000,000	25,000,00
Total AA07 SPOT									247,500,000,000.00	50,000,000	25,000,00
Total For AA07									247,500,000,000.00	50,000,000	25,000,00
AB01/R On 24/11/2020 Spot Bond			10.00000	110.35700	10.00000	110.32700			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	110.57600	10.00000	110.54600			0.00	0	
Total ABC1234/R2022 SPOT									0.00	0	
Total For ABC1234/R2022									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.15000	300.44459	4.15000	300.39367			0.00	0	3,016,000,00
Total ABCPI3 SPOT									0.00	0	3,016,000,00
Total For ABCPI3									0.00	0	3,016,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.76410			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.31748			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.12239	9.65000	103.48404			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.08743			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.78650			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.52956			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	99.98803			0.00	0	
Total ABFN15 SPOT									0.00	0	
Total For ABFN15									0.00	0	
ABFN11 On 11/11/2022 Spot Bond					0.00000	101.22818			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.43717				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.95772				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.65600				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.78381				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.62710				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.32344				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.07006				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	102.25154				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.81178				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.84777				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	99.92811				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

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 15/11/2023 Spot Bond					0.00000	100.48401				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.01336				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.33797				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.58174				0.00	0	1,800,000,00
Total ABFN35 SPOT										0.00	0	1,800,000,00
Total For ABFN35										0.00	0	1,800,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.84299				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.41224				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.22026				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.15512				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.43353				0.00	0	1,700,000,00
Total ABFN40 SPOT										0.00	0	1,700,000,00
Total For ABFN40										0.00	0	1,700,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.51424				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.62306				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.33488				0.00	0	
Total ABFN43 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 ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.34512				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.35250				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.60480				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.90551				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.95346				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.31891				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.87352				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.93038				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.61000	4.61000	4.61000	144.22536			6,699,866,052,000.00	1,453,333,200	726,666,600	
Total ABKI03 SPOT									6,699,866,052,000.00	1,453,333,200	726,666,600	
Total For ABKI03									6,699,866,052,000.00	1,453,333,200	726,666,600	
ABKI03 On 13/10/2021 Spot Bond			100.00000	61.26326	100.00000	61.12342			0.00	0		
Total ABKI03/R212 SPOT									0.00	0		
Total For ABKI03/R212									0.00	0		
ABKI04 On 13/03/2024 Spot Bond			7.73000	7.73000	7.73000	134.54639			0.00	0		
Total ABKI04 SPOT									0.00	0		
Total For ABKI04									0.00	0		
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.97604	100.00000	15.93938			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.84677				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.44000	213.83379	3.44000	213.80169				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	143.50760				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	176.23218				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	202.21561				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.79000	5.79000	5.79000	105.67804				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.74500	6.74500	6.74500	122.61523				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.45000	4.45000	4.45000	101.62797				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.75500	6.75500	6.75500	122.56024				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.84000	103.09887	3.84000	103.08818				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.29000	107.70570	4.29000	107.69328				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS14 On 11/11/2020 Spot Bond			4.50500	100.00000	4.50500	99.98766				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.61000	109.74221	4.61000	109.72862			18,463,972,000,000.00	4,005,200,000	1,291,000,000	
Total ABS15 SPOT									18,463,972,000,000.00	4,005,200,000	1,291,000,000	
Total For ABS15									18,463,972,000,000.00	4,005,200,000	1,291,000,000	
ABS16 On 11/11/2025 Spot Bond			6.31000	117.28593	6.31000	117.26613			0.00	0		
Total ABS16 SPOT									0.00	0		
Total For ABS16									0.00	0		
ABS17 On 11/11/2027 Spot Bond			7.52000	116.71583	7.52000	116.69242			0.00	0	1,500,000,000	
Total ABS17 SPOT									0.00	0	1,500,000,000	
Total For ABS17									0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			5.03000	113.95751	5.03000	113.94187			0.00	0		
Total ABS18 SPOT									0.00	0		
Total For ABS18									0.00	0		
ABS7 On 11/09/2026 Spot Bond			6.63000	111.82209	6.63000	111.80196			23,205,000,000,000.00	3,500,000,000	1,750,000,000	
Total ABS7 SPOT									23,205,000,000,000.00	3,500,000,000	1,750,000,000	
Total For ABS7									23,205,000,000,000.00	3,500,000,000	1,750,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.89437	100.00000	10.87000			0.00	0		
Total ABS7/R186 SPOT									0.00	0		
Total For ABS7/R186									0.00	0		
ABSI2 On 07/12/2023 Spot Bond			2.50000	2.50000	2.50000	314.44033			0.00	0	790,000,000	
Total ABSI2 SPOT									0.00	0	790,000,000	
Total For ABSI2									0.00	0	790,000,000	
ABSI4 On 31/01/2022 Spot Bond			1.73000	169.57124	1.73000	169.55358			0.00	0		
Total ABSI4 SPOT									0.00	0		
Total For ABSI4									0.00	0		
ABX01 On 10/07/2024 Spot Bond			9.62000	9.62000	9.62000	107.59249			0.00	0		
Total ABX01 SPOT									0.00	0		
Total For ABX01									0.00	0		
ACL089 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600			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	100.82579			0.00	0		
Total ACL097 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 ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.79859				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	259.60976				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	259.62499				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.76478				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.76888				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.19683				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.79609				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.79609				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.81925				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.81925				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	176.18543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.53262				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.75255				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.22224				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.74708				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.72665				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.01730				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.29947				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.10276				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.11384				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.15119				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.43846				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	97.29646				0.00	0	75,000,00
Total AGL03 SPOT										0.00	0	75,000,00
Total For AGL03										0.00	0	75,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.45593				0.00	563,200,000	145,000,00
Total AGT01 SPOT										0.00	563,200,000	145,000,00
Total For AGT01										0.00	563,200,000	145,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.78470				0.00	2,606,600,000	671,000,00
Total AGT02 SPOT										0.00	2,606,600,000	671,000,00
Total For AGT02										0.00	2,606,600,000	671,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	99.29470				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.72385				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.30167				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.30167				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.35539				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.29274				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.28975				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.32261				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.35544				0.00	0	
Total AHF3B5 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 AHF3B5									0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.46266			0.00	0	
Total AHF3C4 SPOT									0.00	0	
Total For AHF3C4									0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.49536			0.00	0	
Total AHF3C5 SPOT									0.00	0	
Total For AHF3C5									0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.40380			0.00	0	2,120,000,00
Total AHF5A1 SPOT									0.00	0	2,120,000,00
Total For AHF5A1									0.00	0	2,120,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	101.14490			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.48000	113.32907	5.48000	113.31242			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.21137			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.30000			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.92004			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.42999			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.65697			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.21131			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.29992			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.91986				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.34176				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.38298				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.41047				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.64432				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.36000	112.35132	6.36000	112.33200				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.48000	116.17740	5.48000	116.16034				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.51500	95.85876	11.51500	95.82960				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45000	173.86161	5.45000	173.82599				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.40429				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.75449				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF07 On 25/06/2023 Spot Bond					0.00000	100.94493				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.04403				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.47544				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.06817				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.37992				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.51942				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.92060				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.62000	217.46961	5.62000	217.42423				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63500	195.10910	5.63500	195.06830				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.50598				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	101.05332				0.00	0	
Total ASN111 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 ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.96096				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	101.09104				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.07746				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			2.71000	167.61049	2.71000	167.58863				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.26570				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.08979				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.09049				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.75500	167.52124	2.75500	167.49919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	50.31702				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	101.09103				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.66000	169.08836	5.66000	169.05276				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	100.01496				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	99.87020				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	101.08210				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 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	100.89006				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.62969				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.66000	95.15151	5.66000	95.13163				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.68309				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.69426				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.76169				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.47599				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.67815				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.06396				0.00	0	
Total ASN214 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 ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.96689				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.88735				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.68286				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.91439				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.85244				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.20694				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.87857				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.67930				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.74437				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.96890				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.83766				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	93.35747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318: On 28/02/2033 Spot Bond			5.76500	5.76500	5.76500	84.94714				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319: On 20/06/2024 Spot Bond					0.00000	100.70185				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327: On 20/06/2024 Spot Bond					0.00000	100.80969				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328: On 09/05/2024 Spot Bond					0.00000	100.01472				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333: On 20/06/2024 Spot Bond					0.00000	100.70757				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335: On 31/01/2038 Spot Bond			5.77000	93.81049	5.77000	93.79062				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337: On 20/06/2024 Spot Bond					0.00000	100.75796				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341: On 12/02/2021 Spot Bond					0.00000	100.02531				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342: On 12/02/2021 Spot Bond					0.00000	100.02531				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344: On 20/06/2024 Spot Bond					0.00000	100.68305				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346: On 20/06/2024 Spot Bond					0.00000	100.72811				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72391				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72391				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.06384				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.88045				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.70891				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.73750				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.17290				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.80782				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.80782				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.86824				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.71572				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	99.86922				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.76579				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.71027				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.84639				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.91728				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.38493				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.72025				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.72025				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.64727				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.66988				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.91446				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.87382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.75466				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.32749				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.33088				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.05008				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.18510				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	102.67693				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.10718				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.14927				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.17769				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	102.83934				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond					0.00000	102.70827				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 11/08/2021 Spot Bond					0.00000	99.97438				0.00	1,800,000,000	900,000,000
Total ASN476 SPOT										0.00	1,800,000,000	900,000,000
Total For ASN476										0.00	1,800,000,000	900,000,000
ASN47(On 17/08/2025 Spot Bond					0.00000	100.73463				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.88728				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.95552				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	92.88500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	102.24249				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.73191				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.84788				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.83120				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.83686				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.73994				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	100.70709				0.00	0	
Total ASN495 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 ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.71741				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.71741				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.99917				0.00	1,400,000,000	
Total ASN499 SPOT										0.00	1,400,000,000	
Total For ASN499										0.00	1,400,000,000	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.60588				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.56018				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.61074				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	102.33243	9.00000	101.06027			2,700,000,000,000.00	300,000,000	75,000,000	
Total ASN508 SPOT									2,700,000,000,000.00	300,000,000	75,000,000	
Total For ASN508									2,700,000,000,000.00	300,000,000	75,000,000	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.09844	8.18000	100.94126			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51 On 21/12/2026 Spot Bond			8.36000	102.14417	8.36000	100.96197			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51 On 21/12/2026 Spot Bond			8.36000	102.14417	8.36000	100.96197			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN51 On 30/03/2021 Spot Bond					0.00000	100.48246				0.00	0	
Total ASN514 SPOT									0.00	0		
Total For ASN514									0.00	0		
ASN51 On 08/04/2021 Spot Bond					0.00000	100.39531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.30977				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	106.41220	9.10000	100.52356				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	107.12025	11.05000	100.42384				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	106.11755	11.00000	100.15068				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.94174				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.14000	104.49554	4.14000	104.48372				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.88000	106.99384	4.88000	106.97958				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.20570	9.30000	101.18028				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.33284				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.49557				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.12392				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW30 On 05/12/2021 Spot Bond					0.00000	101.05222				0.00	0	25,000,000,00
Total BAW30 SPOT										0.00	0	25,000,000,00
Total For BAW30										0.00	0	25,000,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.52369				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.77000	105.14152	5.77000	101.47625				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.47239				0.00	0	760,000,00
Total BAW34 SPOT										0.00	0	760,000,00
Total For BAW34										0.00	0	760,000,00
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.61921				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 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	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.88006				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	100.86902				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			7.68000	7.68000	7.68000	108.78834				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA6 On 30/06/2021 Spot Bond					0.00000	100.79676				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.79676				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.79676				0.00	0	
Total BAYA71 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 BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.23000	10.23000	10.23000	109.27115				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.96570				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.82562				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.79312				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.79321				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.80622				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.90790				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.90790				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.92180				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.93572				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.90744				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.93518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.04676				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.07374				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.07374				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.07374				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.10172				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.07430				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.07430				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.12987				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.01335				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	20,000,000.00
Total BCJ15 SPOT										0.00	0	20,000,000.00
Total For BCJ15										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.82595				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.17500	7.17500	7.17500	105.87883				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.02884				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.38731				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.53482				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.98076				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.48000	111.19291	6.48000	111.17332				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.31642				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.19161				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.38000	103.06242	6.38000	103.04494				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.96213				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.48000	107.31236	5.48000	107.29660				0.00	0	
Total BGL13 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 BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.42577				0.00	0	2,950,000,00
Total BGL14 SPOT										0.00	0	2,950,000,00
Total For BGL14										0.00	0	2,950,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	104.28270				0.00	0	340,000,00
Total BGL15 SPOT										0.00	0	340,000,00
Total For BGL15										0.00	0	340,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.54155				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.98144				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.78469				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.78359				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.19225				0.00	0	83,000,00
Total BGT01 SPOT										0.00	0	83,000,00
Total For BGT01										0.00	0	83,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.97073				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.95558				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.17459				0.00	2,800,000,000	3,000,000,00
Total BID10 SPOT										0.00	2,800,000,000	3,000,000,00
Total For BID10										0.00	2,800,000,000	3,000,000,00
BID11 On 15/11/2023 Spot Bond			5.22000	111.95581	5.22000	111.94014				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.79402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.83915				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.45140				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.43436				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.18216				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.48369				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.34417				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.67699				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	100.62723				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.28922				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.48438				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF18 On 19/11/2020 Spot Bond					0.00000	99.89328				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	99.90861				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20 On 19/11/2024 Spot Bond					0.00000	99.88471				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	99.52976				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF22 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	
BPPF23 On 16/07/2023 Spot Bond					0.00000	100.36142				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.09036				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.09795				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.36320				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.39315				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.08597				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.09033				0.00	0	
Total BPPF29 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 BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.09413			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.75142			0.00	0	
Total BWZ21B SPOT									0.00	0	
Total For BWZ21B									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.00000			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	
CBL26 On 06/05/2021 Spot Bond			4.08000	103.51844	4.08000	103.50709			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.39455			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.01834			0.00	0	240,000,00
Total CBL29 SPOT									0.00	0	240,000,00
Total For CBL29									0.00	0	240,000,00
CCT01 On 23/06/2023 Spot Bond			6.67000	118.76926	6.67000	118.74797			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.02000	119.15207	7.02000	119.12961			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.55000	114.89235	7.55000	114.86884			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.97000	109.14242	8.97000	106.47606			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.57590	10.00000	110.54570			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.16618				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.94018				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.14905				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.01970				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.20417				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.50251				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.61341				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.37133				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.39544				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.60105				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.96982	3.14000	158.86799				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN198 On 13/09/2021 Spot Bond			2.68000	2.68000	2.68000	158.85973				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	113.10395	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.30381				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.25000	114.33858	6.25000	114.31915				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.04524	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.07909				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.23656				0.00	0	
Total CLN370 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 CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.41314				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.07500	103.09093	5.07500	103.07685				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.30612	10.98000	100.27651				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.31895				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.32428	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.73747				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.25875				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.74435				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.91035				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.91116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN415 On 20/12/2020 Spot Bond					0.00000	100.99596				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.03895				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.05327				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.28098				0.00	660,000,000	330,000,000
Total CLN429 SPOT										0.00	660,000,000	330,000,000
Total For CLN429										0.00	660,000,000	330,000,000
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN432 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.86680				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.80557				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.22615				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			4.97500	108.59152	4.97500	108.57702				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.68000	167.67004	2.68000	167.64829				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.20000	127.77939	6.20000	127.75087				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.44000	126.58844	6.44000	126.55939				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.89431				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.48797				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.67316				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.68000	107.16772	5.68000	107.15114				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.45203				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.86127				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.25812				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.84372				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	52.23212	100.00000	52.11715				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.09992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.35586				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.79224				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.17500	108.82725	5.17500	108.81206				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.74589	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.48000	108.54064	5.48000	108.52470				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.25251				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.87917				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.15125				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			5.88000	115.99947	5.88000	115.98091				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.03953				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.85307				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.45618				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.48365				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.76290				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.15226				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.18845				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.15261				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.43311				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.54226	9.96000	101.51500				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.32253	10.01000	100.29561				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.26786				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.49261	9.60000	100.70660				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.84199				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.09606				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	99.95682				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	101.57769	9.20000	101.55245				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.19466				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.79588				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.95531				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	102.43806				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.79452				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.78450				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.84199				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.81249				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.34051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.40000	8.40000	8.40000	110.63864				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.80568				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.21626				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.39119				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	123.13300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.08334				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.38225				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.87000	112.03770	7.87000	112.01421				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.92000	109.00869	7.92000	108.98530				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.01000	108.69384	8.01000	108.67065				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.55164				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN553 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	
CLN554 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	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.11520				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.90771				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.97138				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.19861				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.43585				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	128.84100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.98494				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.86554	10.19000	99.83077				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.87000	109.35054	7.87000	109.27125				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.01468				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.11159				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.29388				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.03064				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.98587				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.95101				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.25637				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.10000	107.63047	8.10000	107.55888				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.96978				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.60374				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.98579				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.83067				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.89405				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.32542				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.61167				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.01544				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.97760				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.29274				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.98629				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.59440				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.92039				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.76417				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	100.78135				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.95814				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.87105				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.42000	132.69242	4.42000	107.92750				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.17729				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.60614				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.17729				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.22427				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.57463				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.83379				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.78135				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78135				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.78135				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.28173				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.02051				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.97309				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.50190				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.33752				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.15595				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.30076	9.32000	100.27567				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.24662				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.49824				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.96098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.11333				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.01537				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.63173				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.62670				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.86008				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.98627				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.17566				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.17500				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.16091				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.22033				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.62000	109.56589	5.62000	109.54938				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.43535				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	88.91694				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.25500	61.47388	12.25500	82.80290				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	101.11764				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.57000	105.72444	8.57000	105.70033				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.42854				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.12387				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.61525				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.01421				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.55794				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.14481				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.42172				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	101.34219				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	99.97390				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.55794				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.29456				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.15145				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.76544				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.17437				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.76688				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.42172				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.04439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.42172				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.12641				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.42172				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	101.02480				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.91448				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.58087				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.76479				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.77437				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.80565				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	96.92900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	90.19700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	115.31500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.57996				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.69646				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.72136				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.55868				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	100.93783				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.18007				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.58064				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.90522				0.00	0	
Total CLN672 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 CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.01247	133.86627	5.01247	108.76869				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.01247	133.86627	5.01247	108.76940				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.22012				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.61468				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.70547				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.78741				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.74434				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.00962				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.64419				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.88234				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.70894				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.73073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.97057				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.85461				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.88042				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.88015				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.76476				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.58385				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.76478				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.73428				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	93.05640				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.59392				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.71604				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.35141				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.76622				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.83163				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.94170				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.98748				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.08504				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.21418				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	99.97024				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.94196				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.33345				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.75086				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.85300				0.00	0	
Total CLN708 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 CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.74552				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.36634				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.61725				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.64985				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	99.97548				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.75096				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.75096				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.75096				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.37458				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.40954				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.41920				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.34137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.67336				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.25140				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.40529				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.08325				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.08325				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.08325				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.17500	105.89934	7.17500	105.87883				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.89577				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.93000	117.49670	6.93000	117.47483				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			5.39000	103.37496	5.39000	103.35998				0.00	0	1,080,000.00
Total COJ07 SPOT										0.00	0	1,080,000.00
Total For COJ07										0.00	0	1,080,000.00
COJ08 On 22/06/2026 Spot Bond			9.02000	114.96410	9.02000	114.93638				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			5.66000	118.75294	5.66000	118.73483				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			6.31500	107.08242	6.31500	107.06413				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.43000	105.10685	9.43000	105.08025				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.52000	103.77866	9.52000	103.75229				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			8.68000	8.68000	8.68000	112.92543				0.00	0	352,650,60
Total CPV01 SPOT										0.00	0	352,650,60
Total For CPV01										0.00	0	352,650,60
CS002 On 17/12/2020 Spot Bond					0.00000	100.73489				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.71578				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.76472				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.82779				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.64874				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.46675				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.84484				0.00	0	
Total DENG97 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 DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.15259				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.18959				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.94315				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.74093				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.66221				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.82930				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12491				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.31051				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			8.27000	8.27000	8.27000	112.28910				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.70249				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.69582				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.43000	105.69342	5.43000	105.67795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.82000	110.90245	5.82000	110.88516			125,954,112,000.00	21,641,600	98,131,200
Total DV23 SPOT									125,954,112,000.00	21,641,600	98,131,200
Total For DV23									125,954,112,000.00	21,641,600	98,131,200
DV23/R On 27/02/2023 Spot Bond			100.00000	25.83578	100.00000	25.77891			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.83578	100.00000	25.77891			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.35000	115.08177	5.35000	115.06525			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.20971	9.69000	102.18343			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.20971	9.69000	102.18343			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.25500	96.18609	11.25500	96.15747			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.30198	10.10000	102.27459			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.30198	10.10000	102.27459			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	100.63484			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.01930			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.21574			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.71018			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.45780			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.22823				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.71194				0.00	14,000,000,000	9,560,000,000
Total DVF25 SPOT										0.00	14,000,000,000	9,560,000,000
Total For DVF25										0.00	14,000,000,000	9,560,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	95.99957				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.86066				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.86988				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.93299				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.46774				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.10012				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.61397				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.10633				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.31107				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.37748				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	110.27824	4.20000	110.26579				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.88500	107.78528	4.88500	107.77090				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.79000	114.04866	5.79000	114.03067				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.88000	96.89198	5.88000	96.87093				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.66000	84.71143	5.66000	84.69375				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.66333	2.25000	131.64780				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	130.60592	4.92000	130.23550				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.94200	115.72043	4.94200	115.69846				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.99000	113.15541	4.99000	113.13379				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.54000	99.72207	5.54000	99.70148				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.63000	86.84951	5.63000	86.83144				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.66333	2.25000	131.64780				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	134.46827				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	132.32249				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	101.57028				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	100.67830				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	101.21189				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	99.66368				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	92.54242				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	93.99416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.09000	103.62590	5.09000	103.61169				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.59000	104.50395	8.59000	104.47968				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.10500	11.10500	11.10500	93.98734				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45500	11.45500	11.45500	98.14579				0.00	0	1,755,281,66
Total EMM05 SPOT										0.00	0	1,755,281,66
Total For EMM05										0.00	0	1,755,281,66
EMM06 On 23/06/2025 Spot Bond			8.67000	8.67000	8.67000	107.11857				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.67000	8.67000	8.67000	108.60123				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.80000	11.80000	11.80000	82.49515				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.46500	10.46500	10.46500	104.92858				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.80000	11.80000	11.80000	99.04856				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.36816				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.61564				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX02 On 10/09/2022 Spot Bond					0.00000	101.00002				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.21085				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.53931				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.37978				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.27010				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.21807				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.00504				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.86486				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.89106				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.81065				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.78754				0.00	0	
Total EPF019 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 EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01340				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.05315				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.70204				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.93624				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.96406				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.34447				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.92526				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.15535				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.90384				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.90853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.89629				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.90758				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.90286				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.91007				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91231				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.89814				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.27000	112.66742	5.27000	112.65149			347,378,374,000.00		65,916,200	202,757,700
Total ES23 SPOT									347,378,374,000.00		65,916,200	202,757,700
Total For ES23									347,378,374,000.00		65,916,200	202,757,700
ES23/R On 25/01/2023 Spot Bond			10.00000	102.93246	10.00000	102.90517			0.00		0	
Total ES23/R2023 SPOT									0.00		0	
Total For ES23/R2023									0.00		0	
ES26 On 02/04/2026 Spot Bond			7.79000	101.10986	7.79000	101.08864			739,694,776,000.00		94,954,400	3,406,601,000
Total ES26 SPOT									739,694,776,000.00		94,954,400	3,406,601,000
Total For ES26									739,694,776,000.00		94,954,400	3,406,601,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.84972	7.85000	100.82840			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.46500	74.83670	11.61500	74.01758			1,560,448,411,000.00	136,105,400	5,278,852,80
Total ES33 SPOT									1,560,448,411,000.00	136,105,400	5,278,852,80
Total For ES33									1,560,448,411,000.00	136,105,400	5,278,852,80
ES33/R On 15/09/2033 Spot Bond			7.50000	101.16608	7.50000	101.14550			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.26500	72.07723	12.26500	72.05366			62,041,930,951,000.00	5,058,453,400	6,197,020,80
Total ES42 SPOT									62,041,930,951,000.00	5,058,453,400	6,197,020,80
Total For ES42									62,041,930,951,000.00	5,058,453,400	6,197,020,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.38953	8.50000	100.36657			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.30326			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.78753			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.76151			0.00	0	273,000,00
Total EXX05 SPOT									0.00	0	273,000,00
Total For EXX05									0.00	0	273,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.75794			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.11210			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.86374			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.91923			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.91514			0.00	0	
Total FIFB17 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 FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16961				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.42920				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.98759				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.51925				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.21000	5.21000	5.21000	107.00287				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.06336				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.55900				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.15000	103.48722	6.15000	103.47022				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.45108				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.95019				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.38898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.60016				0.00	0	1,550,000,00
Total FRB23 SPOT										0.00	0	1,550,000,00
Total For FRB23										0.00	0	1,550,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.97990				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.32378				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	98.26254				0.00	0	2,075,000,00
Total FRB26 SPOT										0.00	0	2,075,000,00
Total For FRB26										0.00	0	2,075,000,00
FRB27 On 03/06/2026 Spot Bond			8.37000	112.43257	8.37000	112.40738				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.73000	169.57124	1.73000	169.55358				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.75000	2.75000	2.75000	312.26048				0.00	0	2,013,770,00
Total FRBI23 SPOT										0.00	0	2,013,770,00
Total For FRBI23										0.00	0	2,013,770,00
FRBI25 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	143.67899				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52000	182.11678	4.52000	182.08397				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	93.74258				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	202.61649				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.93000	78.57362	5.93000	78.55651				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.93000	79.45241	5.93000	79.43524				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.60000	4.60000	4.60000	136.03378				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	83.62452				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	

Contract 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 FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.79000	167.45186	2.79000	167.42966				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.65000	165.76005	3.65000	165.73427				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.41242				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.94519				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.84193				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.23055				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.90466				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.20586				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.16295				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.65482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	100.23814	9.80000	100.21165				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.83339				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.83666				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.91366				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.15593				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.83287				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.19710				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	100.42134				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	99.98044				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.78764				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.29809				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2022 Spot Bond					0.00000	100.71985				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.71373				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 26/01/2021 Spot Bond					0.00000	100.25875				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.28225				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.27627				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91363				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91202				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 15/11/2020 Spot Bond					0.00000	101.87050				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.96883				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.12358				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	101.60140				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.85046				0.00	0	
Total FRC302 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 FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.29645				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.52763				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.06845				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.00836				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.48221				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.70348				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.81646				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.87000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.25000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.90085				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.53000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.04407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.88870				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.16548				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.14307				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.90073				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.92256				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.82585				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.53216				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.90089				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.52144				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.05098				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.05293				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

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 15/10/2022 Spot Bond					0.00000	100.35649				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.11623				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.11623				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33(On 05/03/2021 Spot Bond					0.00000	100.79069				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.18016				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	104.82251				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.55182				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.92887				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.58539				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.81082				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.07475				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	101.08789				0.00	0	
Total FRC342 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 FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.73758				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.38470				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.09416				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.79405				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.79878				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.18827				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.08156				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.07341				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.43000	3.43000	3.43000	166.16563				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	166.28356				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	166.32290				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.26000	89.52388	5.26000	89.50593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.56000	96.39106	5.56000	96.37118				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.74978				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.19021				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.94572				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.30431				0.00	0	2,300,000,00
Total FRJ23 SPOT										0.00	0	2,300,000,00
Total For FRJ23										0.00	0	2,300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.61707				0.00	0	2,400,000,00
Total FRJ24 SPOT										0.00	0	2,400,000,00
Total For FRJ24										0.00	0	2,400,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.26231				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.29729				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.83560				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.18130				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	112.76694				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.48000	5.48000	5.48000	97.37706				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.61300				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.22273				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.62000	95.64497	5.62000	95.62510				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.57000	196.35876	5.57000	196.31804				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.76000	93.93144	5.76000	93.91157				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	195.74002				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.15000	138.49739	4.15000	138.47400				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.36536	3.70500	123.34600				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.61000	95.76883	5.61000	95.74895				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.72000	193.48977	5.72000	193.44885				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.77000	192.54493	5.77000	192.50399				0.00	0	
Total FRS121 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.68000	175.95025	3.68000	141.07678				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.80000	191.98079	5.80000	191.93982				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.76000	93.93144	5.76000	93.91157				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.47000	171.18382	5.47000	171.14862				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.51000	85.36937	6.51000	85.34963				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.36000	172.41054	5.36000	172.37561				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.42000	171.74019	5.42000	171.70511				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.31000	182.69698	6.31000	182.65551				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.44000	86.12646	6.44000	86.10671				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.76000	5.76000	5.76000	93.91157				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.74000	94.17390	5.74000	94.15404				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.23000	173.87330	5.23000	173.83867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.08000	186.81308	6.08000	186.77182				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.36000	172.41054	5.36000	172.37561				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	172.41054	5.36000	172.37561				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.65000	169.19791	5.65000	169.16232				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.45000	136.86583	4.45000	136.84163				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.49000	168.04782	2.49000	168.02690				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.71000	168.54182	5.71000	168.50610				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	168.10605	5.75000	168.07023				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.42000	137.02798	4.42000	137.00386				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.22500	173.92986	5.22500	173.89523				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.76000	5.76000	5.76000	167.96147				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS155 On 20/06/2022 Spot Bond					0.00000	12.83349				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS156 On 06/06/2023 Spot Bond					0.00000	13.99416				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS160 On 06/06/2024 Spot Bond					0.00000	15.48162				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	17.36102				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS162 On 01/08/2022 Spot Bond					0.00000	11.92235				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS163 On 01/08/2021 Spot Bond					0.00000	11.42191				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.58070				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.34306				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.38036				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 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	
FRS174 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	
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 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 FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond					0.00000	14.56230				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.77414				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.67956				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	122.69452				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	137.51958				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	138.45427				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.12585				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	118.54794				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	21.78642				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.01710				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.02735				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.97119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.12084				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	104.98480				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.39425				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	109.75391				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	124.09106				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	101.17649				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	123.49228				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	115.69339				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	102.53186				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	100.00435				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.62852				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	99.37384				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.96173				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	100.45778				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	99.33984				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.73758				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	99.40787				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.27903				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	99.06103				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	

Contract 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 FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	99.90926				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	91.24275				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	92.37583				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	91.78475				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.09260				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	100.87902				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	100.11382				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	311.91344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.53000	314.21732	2.53000	314.17775				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.53000	2.53000	2.53000	314.17775				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.73000	169.57124	1.73000	169.55358				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.98000	169.06795	1.98000	169.04921				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.08390				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.46000	88.59813	5.46000	88.58010				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.09000	62.77383	5.09000	93.23044				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	141.69406				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	140.12889				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	305.07207				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.40000	4.40000	4.40000	108.77399				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			5.48000	123.54609	5.48000	123.52783			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.97000	118.15681	5.97000	118.13793			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.48000	115.64518	6.48000	115.62493			0.00	0	1,100,000,00
Total FRX26 SPOT									0.00	0	1,100,000,00
Total For FRX26									0.00	0	1,100,000,00
FRX27 On 07/03/2027 Spot Bond			6.76000	119.21822	6.76000	119.19633			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.18000	120.11998	7.18000	120.09696			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.34500	111.61799	8.34500	111.59319			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.79500	106.79783	8.79500	106.77285		9,410,650,000,000.00	1,070,000,000	1,070,000,00	
Total FRX31 SPOT								9,410,650,000,000.00	1,070,000,000	1,070,000,00	
Total For FRX31								9,410,650,000,000.00	1,070,000,000	1,070,000,00	
FRX32 On 31/03/2032 Spot Bond			8.91000	112.56518	8.91000	112.53823		0.00	0	6,299,600,00	
Total FRX32 SPOT								0.00	0	6,299,600,00	
Total For FRX32								0.00	0	6,299,600,00	
FRX45 On 14/04/2045 Spot Bond			11.32500	73.23341	11.32500	73.21125		0.00	0		
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.51955		0.00	0		
Total FS6A2 SPOT								0.00	0	0	
Total For FS6A2								0.00	0	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.84768		0.00	0	2,660,000,00	
Total FS6A3 SPOT								0.00	0	2,660,000,00	
Total For FS6A3								0.00	0	2,660,000,00	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.08630		0.00	0		
Total FS6B1 SPOT								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 For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.96737			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03019			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.06833			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.07954			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	99.92402			0.00	0	
Total GBL03 SPOT									0.00	0	
Total For GBL03									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.35936			0.00	0	
Total GBL04 SPOT									0.00	0	
Total For GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.47330			0.00	0	70,000,00
Total GBL05 SPOT									0.00	0	70,000,00
Total For GBL05									0.00	0	70,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99212			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.83940			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04066			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.10790			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.56961			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.75000	102.86177	4.75000	102.84269				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.84889				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.02292				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.36941				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.47315				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.38000	113.46679	5.38000	113.45024				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.79530				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.44698				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.32000	105.27113	8.32000	105.24756				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.33017				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.51901				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 ¹ On 09/03/2023 Spot Bond					0.00000	99.49537				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 ¹ On 09/03/2025 Spot Bond					0.00000	101.21873				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 ¹ On 09/03/2028 Spot Bond					0.00000	101.79354				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.04917				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.74892				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.78218				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.11541				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.98721				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.13386				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.28055				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.63018				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.48910				0.00	0	
Total GRT36 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 GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55495				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.10739				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.34584				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.05349				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.86596				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.61424				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.63936				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.68925				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.65182				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.09580				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.56273				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.85246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.27658				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.29127				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.97682				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.72500				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.49954				0.00	1,000,000,000	1,850,000,000
Total HILB08 SPOT										0.00	1,000,000,000	1,850,000,000
Total For HILB08										0.00	1,000,000,000	1,850,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	98.77339				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.24483				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.09033				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.92997				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.89383				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/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
HPF11 On 31/03/2023 Spot Bond					0.00000	100.59622				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55708				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54596				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.13000	309.02676	3.13000	308.98285				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.49000	3.49000	3.49000	310.89812				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.96500	111.84064	9.96500	104.52020				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.59000	71.01900	5.59000	89.41803				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.66500	86.22368	11.66500	86.19712			6,999,000,000,000.00	600,000,000	4,690,000,000	
Total HWAY34 SPOT									6,999,000,000,000.00	600,000,000	4,690,000,000	
Total For HWAY34									6,999,000,000,000.00	600,000,000	4,690,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.60819	100.00000	11.58264			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.70500	85.51334	11.70500	85.48691			0.00	0	5,020,000,000	
Total HWAY35 SPOT									0.00	0	5,020,000,000	
Total For HWAY35									0.00	0	5,020,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.60744	100.00000	11.58190			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	100.54011				0.00	0	40,000,000,000
Total HWF11 SPOT									0.00	0	40,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For HWF11										0.00	0	40,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35420				0.00	0	10,000,000.00
Total HWF12 SPOT										0.00	0	10,000,000.00
Total For HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.99735				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.93000	145.36776	3.00000	144.94307		102,079,382,814,000.00		34,839,379,800	285,740,068,00	
Total I2025 SPOT								12,079,382,814,000.00		34,839,379,800	285,740,068,00	
Total For I2025								12,079,382,814,000.00		34,839,379,800	285,740,068,00	
I2029 On 31/03/2029 Spot Bond			4.28000	100.09546	4.28000	100.07809		506,841,857,688,000.00		352,065,854,600	306,351,677,10	
Total I2029 SPOT								16,841,857,688,000.00		352,065,854,600	306,351,677,10	
Total For I2029								16,841,857,688,000.00		352,065,854,600	306,351,677,10	
I2033 On 28/02/2033 Spot Bond			4.76000	94.31580	4.76000	94.29815		143,930,889,368,000.00		30,237,581,800	135,953,713,00	
Total I2033 SPOT								13,930,889,368,000.00		30,237,581,800	135,953,713,00	
Total For I2033								13,930,889,368,000.00		30,237,581,800	135,953,713,00	
I2038 On 31/01/2038 Spot Bond			4.81000	106.34306	4.86000	105.62211		405,630,085,470,000.00		292,230,787,000	320,261,498,00	
Total I2038 SPOT								15,630,085,470,000.00		292,230,787,000	320,261,498,00	
Total For I2038								15,630,085,470,000.00		292,230,787,000	320,261,498,00	
I2046 On 31/03/2046 Spot Bond			4.93000	92.35639	4.93000	92.33874		610,506,566,762,000.00		123,835,003,400	297,329,218,40	
Total I2046 SPOT								10,506,566,762,000.00		123,835,003,400	297,329,218,40	
Total For I2046								10,506,566,762,000.00		123,835,003,400	297,329,218,40	
I2050 On 31/12/2050 Spot Bond			4.86000	95.58947	4.93000	94.38001		408,973,131,972,000.00		84,150,850,200	268,770,328,50	
Total I2050 SPOT								18,973,131,972,000.00		84,150,850,200	268,770,328,50	
Total For I2050								18,973,131,972,000.00		84,150,850,200	268,770,328,50	
IBL101 On 24/05/2022 Spot Bond			5.19500	5.19500	5.19500	109.85320				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.40813				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.25000	308.00145	3.25000	307.95670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.46700				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.03411				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.29734				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.08506				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.92323				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.50843				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.92325				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.38137				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.07723				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.40300				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.97252				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.62587				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.28077				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.11324				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.03862				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.90537				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.84011				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	99.92971				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.87797				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.03466				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.71799				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.71719				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.53087				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.91002				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.95213				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.24615				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.84000	1.84000	1.84000	169.33140				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.84000	115.33607	5.84000	115.31802				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.43381				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.13000	168.76699	2.13000	168.74761				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.14013				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.27000	115.77118	4.27000	115.75789				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.57787				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.08000	102.95587	4.08000	108.09892				0.00	0	730,000,00

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 IBL88 SPOT										0.00	0	730,000,00
Total For IBL88										0.00	0	730,000,00
IBL88/F On 20/05/2021 Spot Bond			100.00000	68.72997	100.00000	73.62622				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.21804				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.66801				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.86538				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.52000	111.38612	7.52000	111.36378				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	99.96504				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.00500	107.61550	10.00500	107.82598				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.91732				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.14000	117.21673	8.14000	117.19118				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.16846				0.00	0	1,740,000,00
Total IDCG12 SPOT										0.00	0	1,740,000,00
Total For IDCG12										0.00	0	1,740,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.90554				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.97496				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.59800				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.22168				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01360				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.73310				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.97764				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.63690				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.68022				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.91739				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.28224				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.77187				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.02000	109.59961	7.02000	109.57895				0.00	0	
Total IFC01 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 IFC01									0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.93500	102.25341	4.93500	102.23987			0.00	0	
Total IFC02 SPOT									0.00	0	
Total For IFC02									0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659			0.00	0	
Total ING196 SPOT									0.00	0	
Total For ING196									0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600			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	101.06569			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.90052			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.49724			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.51869			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.28212			0.00	0	20,000,00
Total INLV01 SPOT									0.00	0	20,000,00
Total For INLV01									0.00	0	20,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	100.31769			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.38000	104.70129	6.38000	104.68328		5,486,800,000,000.00	860,000,000	430,000,00	
Total INLV04 SPOT								5,486,800,000,000.00	860,000,000	430,000,00	
Total For INLV04								5,486,800,000,000.00	860,000,000	430,000,00	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.71346			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.42268			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	100.95020				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.77211				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77905				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.66728				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.68063				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.69397				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.24760				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.81080				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02315				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.36149				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01359				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01367				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.62681				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.84498				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.56969				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.80306				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.76739	2.75000	100.75991				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.12000	164.13569	6.12000	164.09910			489,600,000,000.00	80,000,000	40,000,000	
Total IV019 SPOT									489,600,000,000.00	80,000,000	40,000,000	
Total For IV019									489,600,000,000.00	80,000,000	40,000,000	
IV033 On 11/02/2021 Spot Bond					0.00000	100.16726				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.38000	104.55366	6.38000	104.53568				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.07327				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.01014				0.00	0	
Total IV036 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 IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.99967			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			4.23000	4.23000	4.23000	164.60466			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.76634			0.00	0	73,000,00
Total IV040 SPOT									0.00	0	73,000,00
Total For IV040									0.00	0	73,000,00
IV041 On 29/09/2021 Spot Bond			7.20000	105.40617	7.20000	105.38558			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.26149			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.21500	7.21500	7.21500	111.02670			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.16294			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.73000	167.57082	2.73000	167.54886			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.13682			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.59794			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			6.02000	165.19806	6.02000	165.16170			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.57950				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.38000	102.08675	10.38000	102.05867				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.69500	109.87270	5.69500	109.85585				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.65267				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.66980				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.65838				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.34340				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.34500	102.03783	5.34500	102.02322				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.88069				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.89977				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.47022				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC136 On 22/08/2021 Spot Bond					0.00000	101.78317				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.13178				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.20971				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.97336				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.85963				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.91207				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.66940				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.46149				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.40092				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.08950				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	100.01571				0.00	0	
Total IVC154 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 IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.24819				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.55702				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.79383				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.81364				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.59167				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.05196				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.90137				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.35240				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	99.87745				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.93488				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.55553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.49410				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.30450				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.62410				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.98730				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.97256				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.85399				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.71320				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.31637				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.94639	7.40000	102.85931				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.92718				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.85446				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.78185				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.70934				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.66796				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.62660				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.34838				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.27651				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.20473				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.13306				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.06149				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.01044				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.80000	3.80000	3.80000	98.99003				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										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	

Contract 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 JIBAR									0.00	0	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.90775			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP00 On 29/06/2021 Spot Bond					0.00000	100.43090			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP00 On 26/10/2021 Spot Bond			5.93000	104.38191	5.93000	104.36516			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP01 On 01/12/2022 Spot Bond					0.00000	99.09430			0.00	0	118,000,00
Total KAP012 SPOT									0.00	0	118,000,00
Total For KAP012									0.00	0	118,000,00
KAP01 On 24/05/2022 Spot Bond					0.00000	98.59461			0.00	0	100,000,00
Total KAP013 SPOT									0.00	0	100,000,00
Total For KAP013									0.00	0	100,000,00
KAP01 On 19/07/2024 Spot Bond					0.00000	100.29862			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	96.95458			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	99.73860			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.33246			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.21840			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.11000	128.67500	8.11000	128.64674			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.37118			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.24592				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.16000	110.31020	6.16000	110.29192				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.19278				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.18000	107.83407	8.18000	107.81033				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.66431				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.51933				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.03500	92.75176	12.03500	92.72230				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.23000	105.24190	9.23000	105.21595				0.00	0	100,000,00
Total LBK29 SPOT										0.00	0	100,000,00
Total For LBK29										0.00	0	100,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	94.50357				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.89810				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.01430				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK33 On 07/12/2025 Spot Bond					0.00000	100.47769				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.37153				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.95885				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.43371				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.14732				0.00	2,094,000,000	932,000,000
Total LGL05 SPOT										0.00	2,094,000,000	932,000,000
Total For LGL05										0.00	2,094,000,000	932,000,000
LGL06 On 04/10/2022 Spot Bond			5.73000	108.97543	5.73000	108.95851				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.05791				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.32927				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.72950				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.71638				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.01619				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.92449				0.00	0	
Total LHL26 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 LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.93608				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92480				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.17391				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.21765				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.55172				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.59388				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.87051				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.86509				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.86103				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.84445				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.02304				0.00	0	6,000,000.00
Total MBF059 SPOT										0.00	0	6,000,000.00
Total For MBF059										0.00	0	6,000,000.00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.18755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.07304				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.64355				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.78930				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.95228				0.00	30,000,000,000	30,000,000,000
Total MBP038 SPOT										0.00	30,000,000,000	30,000,000,000
Total For MBP038										0.00	30,000,000,000	30,000,000,000
MBP03: On 23/02/2021 Spot Bond					0.00000	101.08488				0.00	0	3,500,000,000
Total MBP039 SPOT										0.00	0	3,500,000,000
Total For MBP039										0.00	0	3,500,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	101.01722				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.34784				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.18244				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.17256				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.52179				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.66784				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2022 Spot Bond					0.00000	100.62566				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.96083				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.52181				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.53353				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.36200				0.00	0	870,000,00
Total MBP050 SPOT										0.00	0	870,000,00
Total For MBP050										0.00	0	870,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.83162				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.50500	103.42410	4.50500	103.41153				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.06500	7.06500	7.06500	119.59522				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.24000	111.96364	5.24000	111.94791				0.00	0	1,150,000,00
Total MMIG05 SPOT										0.00	0	1,150,000,00
Total For MMIG05										0.00	0	1,150,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.55460				0.00	100,000,000	50,000,00
Total MMIG06 SPOT										0.00	100,000,000	50,000,00
Total For MMIG06										0.00	100,000,000	50,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.22743				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.14677				0.00	0	
Total MML01 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 MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.67000	111.65236	7.67000	111.62940			4,112,654,000,000.00	536,200,000	138,000,00
Total MML02 SPOT									4,112,654,000,000.00	536,200,000	138,000,00
Total For MML02									4,112,654,000,000.00	536,200,000	138,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.29481			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.10771			0.00	0	100,000,00
Total MTN09 SPOT									0.00	0	100,000,00
Total For MTN09									0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.06308			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.71266			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.48551			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.72944			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00006			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.00002			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.18306			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.46600			0.00	0	100,000,00
Total MTN17 SPOT									0.00	0	100,000,00
Total For MTN17									0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.42941			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.90858				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.70936				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.27011				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.18904				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.62000	107.44963	7.62000	105.07395				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.20524				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.98567				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	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.16659				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.14529				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.14529				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	101.05792				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.54751				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.69731				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.75108				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.98227				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.60114				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.64627				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.84641				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.01636				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.17252				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.30000	105.42771	5.30000	105.41272				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.78000	113.41229	5.78000	113.39473				0.00	0	
Total NAM03 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 NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.55000	111.61258	8.55000	111.58720				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.72573				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.29815				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.14245				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.27505				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.18697				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.89500	104.22239	4.89500	104.20845			6,613,634,500,000.00	1,351,100,000	364,000,000	
Total NBK11A SPOT									6,613,634,500,000.00	1,351,100,000	364,000,000	
Total For NBK11A									6,613,634,500,000.00	1,351,100,000	364,000,000	
NBK12 On 19/03/2021 Spot Bond			5.08000	102.85762	5.08000	102.84355			0.00	0	0	
Total NBK12A SPOT									0.00	0	0	
Total For NBK12A									0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.35597	9.38000	101.33076			0.00	0	0	
Total NBK12A/R208 SPOT									0.00	0	0	
Total For NBK12A/R208									0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			5.34500	114.71259	5.34500	114.69587			0.00	0	0	
Total NBK13A SPOT									0.00	0	0	
Total For NBK13A									0.00	0	0	
NBK14 On 25/06/2021 Spot Bond			4.20000	106.60364	4.20000	106.59152			0.00	0	0	
Total NBK14A SPOT									0.00	0	0	
Total For NBK14A									0.00	0	0	
NBK15 On 11/02/2022 Spot Bond			4.64500	107.16266	4.64500	107.14929			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 NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.67000	116.38849	5.67000	116.37081				0.00	0	8,485,000.00
Total NBK16A SPOT										0.00	0	8,485,000.00
Total For NBK16A										0.00	0	8,485,000.00
NBK17 On 22/04/2026 Spot Bond			6.44000	116.44711	6.44000	116.42683				0.00	0	1,620,000.00
Total NBK17A SPOT										0.00	0	1,620,000.00
Total For NBK17A										0.00	0	1,620,000.00
NBK19 On 01/06/2022 Spot Bond			5.17500	110.87531	5.17500	110.85983				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.43000	122.72164	6.43000	122.70042				0.00	0	100,000.00
Total NBK20A SPOT										0.00	0	100,000.00
Total For NBK20A										0.00	0	100,000.00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.78474				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.49000	119.53556	7.49000	119.51168				0.00	0	5,000,000.00
Total NBK21A SPOT										0.00	0	5,000,000.00
Total For NBK21A										0.00	0	5,000,000.00
NBK22 On 19/11/2022 Spot Bond			5.16000	114.12641	5.16000	114.11061			5,160,000,000,000.00	1,000,000,000	550,000.00	
Total NBK22A SPOT									5,160,000,000,000.00	1,000,000,000	550,000.00	
Total For NBK22A									5,160,000,000,000.00	1,000,000,000	550,000.00	
NBK23 On 19/11/2025 Spot Bond			6.15500	124.42314	6.15500	124.40265				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.19500	125.56285	7.19500	125.53874				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24 On 11/02/2022 Spot Bond					0.00000	99.98677				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.74000	4.74000	4.74000	115.04138				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	102.83234				0.00	2,000,000,000	1,641,000,000
Total NBK25B SPOT										0.00	2,000,000,000	1,641,000,000
Total For NBK25B										0.00	2,000,000,000	1,641,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	22.49263	100.00000	22.44230				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.43828				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.38000	116.81646	7.38000	116.79307				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.67500	116.23807	4.67500	116.22348				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.15513				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			6.54000	121.56503	6.54000	121.54378				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.30500	114.90547	5.30500	114.88912				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.58876				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.43000	110.91561	5.43000	110.89920				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.58895				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.24384				0.00	0	
Total NBK34B 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 NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.34794				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.62854				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.71586				0.00	0	1,500,000.00
Total NBK38B SPOT										0.00	0	1,500,000.00
Total For NBK38B										0.00	0	1,500,000.00
NBK4 On 28/10/2024 Spot Bond			9.34500	9.34500	9.34500	70.17499				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.57665				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.65766				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.94610				0.00	0	75,000.00
Total NBK43B SPOT										0.00	0	75,000.00
Total For NBK43B										0.00	0	75,000.00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.08426				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.08373				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.03927				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.52352				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.13344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.56981				0.00	33,000,000,000	11,000,000,000
Total NBK49B SPOT										0.00	33,000,000,000	11,000,000,000
Total For NBK49B										0.00	33,000,000,000	11,000,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.32771				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.59783				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.01732				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.81142				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.13816				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.61092				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.10033				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.28940				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.45083				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.41155				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.28492				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.94002				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73758				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			8.51500	107.65825	8.51500	107.63346				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73077				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.55000	107.04293	8.55000	107.01817				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73758				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74837				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.76199				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.24007				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.56748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.29270				0.00	160,000,000	80,000,00
Total NET53 SPOT										0.00	160,000,000	80,000,00
Total For NET53										0.00	160,000,000	80,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	102.82389				0.00	0	7,740,000,00
Total NGL01 SPOT										0.00	0	7,740,000,00
Total For NGL01										0.00	0	7,740,000,00
NGL01G On 01/07/2025 Spot Bond					0.00000	101.30368				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.25476				0.00	0	250,000,00
Total NGL02 SPOT										0.00	0	250,000,00
Total For NGL02										0.00	0	250,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.71852				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.85846				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.06526				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.11347				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.43902				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.77051				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	105.80065				0.00	2,120,000,000	1,060,000,00
Total NGLT1A SPOT										0.00	2,120,000,000	1,060,000,00
Total For NGLT1A										0.00	2,120,000,000	1,060,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT10 On 20/10/2023 Spot Bond					0.00000	103.01207				0.00	940,000,000	470,000,000
Total NGLT1B SPOT										0.00	940,000,000	470,000,000
Total For NGLT1B										0.00	940,000,000	470,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	102.01043				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.33370				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	99.23456				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.06740				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.96450	13.50000	99.92903				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.13784				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.48651				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.28928				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.54002				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.11376				0.00	0	2,847,000,000
Total NHM012 SPOT										0.00	0	2,847,000,000

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 NHM012										0.00	0	2,847,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	99.86197				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.04375				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.97946				0.00	2,740,000,000	1,370,000,00
Total NHM016 SPOT										0.00	2,740,000,000	1,370,000,00
Total For NHM016										0.00	2,740,000,000	1,370,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	101.21804				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.52050				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.57266				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	192.50399				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	179.59962				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.75500	3.75500	3.75500	140.65769				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	102.37307				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			5.61000	5.61000	5.61000	95.74895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	140.07336				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			4.25000	4.25000	4.25000	137.92739				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	179.13081				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	182.11678	4.52000	182.08397				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.72500	94.35627	5.72500	94.33640				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.58445				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	103.90970				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.68240				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.09793				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.31470				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	102.82790				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	104.34810				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.14737				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	103.31230				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.56360				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	102.63580				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.89700				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.16658				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	103.02650				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	111.85790				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94900				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	111.69090				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	110.87760				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.82179				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	106.25600				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.88180				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.64360				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	106.09900				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.21910				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.86848				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	113.45000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.67690				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	98.24000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	98.23000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	99.84000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	98.76000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	95.67889				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	99.84669				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	99.83267				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	83.56914				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.76418				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 01/08/2022 Spot Bond					0.00000	83.56914				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	123.16420				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	105.80040				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.79175				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.18115				0.00	18,317,926,400	5,480,000,000
Total NQ1A24 SPOT										0.00	18,317,926,400	5,480,000,000
Total For NQ1A24										0.00	18,317,926,400	5,480,000,000
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.13252				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.13472				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.05994				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.85569				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.43870				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.22007				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.16665				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.95157				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.68770				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.98352				0.00	0	
Total NQF1D5 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 NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			5.83000	112.15185	5.83000	112.13405				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.38000	195.60500	3.38000	195.57590				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			8.72000	125.59798	8.72000	125.56869			11,065,371,312,000.00		1,268,964,600	3,116,201,00
Total NRA028 SPOT									11,065,371,312,000.00	1,268,964,600	3,116,201,00	
Total For NRA028									11,065,371,312,000.00	1,268,964,600	3,116,201,00	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.74560	100.00000	17.70633				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21: On 24/03/2022 Spot Bond					0.00000	101.17904				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22: On 15/02/2021 Spot Bond					0.00000	100.03305				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23: On 15/02/2023 Spot Bond					0.00000	99.94947				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24: On 29/03/2021 Spot Bond					0.00000	100.71736				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25: On 07/09/2021 Spot Bond					0.00000	100.87611				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26: On 07/12/2023 Spot Bond					0.00000	100.17680				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27: On 12/06/2023 Spot Bond					0.00000	100.74248				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28: On 12/12/2024 Spot Bond					0.00000	100.75331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67479				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	100.87546				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.78010				0.00	0	22,300,000,0€
Total NTC32 SPOT										0.00	0	22,300,000,0€
Total For NTC32										0.00	0	22,300,000,0€
OMI01 On 22/11/2022 Spot Bond					0.00000	100.72755				0.00	0	500,000,0€
Total OMI01 SPOT										0.00	0	500,000,0€
Total For OMI01										0.00	0	500,000,0€
OML06 On 19/03/2022 Spot Bond			5.03000	108.33710	5.03000	108.32223				0.00	0	1,500,000,0€
Total OML06 SPOT										0.00	0	1,500,000,0€
Total For OML06										0.00	0	1,500,000,0€
OML07 On 19/03/2025 Spot Bond			6.73000	117.30304	6.73000	117.28158				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			5.23000	111.55467	5.23000	111.53877				0.00	0	1,000,000,0€
Total OML09 SPOT										0.00	0	1,000,000,0€
Total For OML09										0.00	0	1,000,000,0€
OML10 On 14/09/2025 Spot Bond			7.05500	119.15148	7.05500	119.12867				0.00	0	910,000,0€
Total OML10 SPOT										0.00	0	910,000,0€
Total For OML10										0.00	0	910,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	99.35829				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.83223				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP02 On 10/03/2025 Spot Bond					0.00000	100.85717				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	101.07820				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.45109				0.00	0	250,000,00
Total PMM53 SPOT										0.00	0	250,000,00
Total For PMM53										0.00	0	250,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.01347				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.03775				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18044				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.33741				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.35983				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.38225				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.84500	122.08920	6.77000	122.47781			489,542,383,993,500.00	2,408,990,852,300	1,046,591,541,20	
Total R186 SPOT									19,542,383,993,500.00	408,990,852,300	1,046,591,541,20	
Total For R186									19,542,383,993,500.00	408,990,852,300	1,046,591,541,20	
R197 On 07/12/2023 Spot Bond			2.11000	317.91509	2.18000	317.25812			27,351,252,057,000.00	12,962,678,700	62,400,765,60	
Total R197 SPOT									17,351,252,057,000.00	12,962,678,700	62,400,765,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R197									27,351,252,057,000.00	12,962,678,700	62,400,765,60
R202 On 07/12/2033 Spot Bond			4.77000	212.57637	4.77000	212.53682			220,297,913,730,000.00	46,184,049,000	220,622,884,10
Total R202 SPOT									20,297,913,730,000.00	46,184,049,000	220,622,884,10
Total For R202									20,297,913,730,000.00	46,184,049,000	220,622,884,10
R2023 On 28/02/2023 Spot Bond			4.20000	109.24155	4.18000	109.27464			853,273,219,740,000.00	917,446,004,700	697,611,731,60
Total R2023 SPOT									3,273,219,740,000.00	917,446,004,700	697,611,731,60
Total For R2023									3,273,219,740,000.00	917,446,004,700	697,611,731,60
R2030 On 31/01/2030 Spot Bond			8.96500	96.24865	8.96500	96.22572			661,501,884,642,500.00	1,300,781,024,500	2,891,823,954,70
Total R2030 SPOT									1,501,884,642,500.00	300,781,024,500	391,823,954,70
Total For R2030									1,501,884,642,500.00	300,781,024,500	391,823,954,70
R2032 On 31/03/2032 Spot Bond			10.05000	88.88888	10.05000	88.86493			332,609,606,370,000.00	2,719,662,647,400	1,493,427,658,80
Total R2032 SPOT									2,609,606,370,000.00	719,662,647,400	493,427,658,80
Total For R2032									2,609,606,370,000.00	719,662,647,400	493,427,658,80
R2035 On 28/02/2035 Spot Bond			10.87500	87.39103	10.87500	87.36547			000,186,961,862,500.00	1,563,235,582,700	1,258,561,111,30
Total R2035 SPOT									10,186,961,862,500.00	563,235,582,700	258,561,111,30
Total For R2035									10,186,961,862,500.00	563,235,582,700	258,561,111,30
R2037 On 31/01/2037 Spot Bond			11.16500	82.57879	11.16500	82.55441			143,395,799,079,000.00	550,236,972,600	1,153,611,806,90
Total R2037 SPOT									13,395,799,079,000.00	550,236,972,600	153,611,806,90
Total For R2037									13,395,799,079,000.00	550,236,972,600	153,611,806,90
R2040 On 31/01/2040 Spot Bond			11.32000	84.46272	11.32000	84.43745			084,056,937,464,000.00	537,460,860,200	1,571,417,516,10
Total R2040 SPOT									14,056,937,464,000.00	537,460,860,200	571,417,516,10
Total For R2040									14,056,937,464,000.00	537,460,860,200	571,417,516,10
R2044 On 31/01/2044 Spot Bond			11.44500	80.64827	11.44500	80.62389			634,217,312,362,500.00	579,660,752,500	1,016,230,596,20
Total R2044 SPOT									14,217,312,362,500.00	579,660,752,500	116,230,596,20
Total For R2044									14,217,312,362,500.00	579,660,752,500	116,230,596,20
R2048 On 28/02/2048 Spot Bond			11.40000	79.59239	11.40000	79.56801			302,637,538,120,000.00	3,359,880,485,800	1,963,105,013,00
Total R2048 SPOT									12,637,538,120,000.00	359,880,485,800	363,105,013,00
Total For R2048									12,637,538,120,000.00	359,880,485,800	363,105,013,00
R208 On 31/03/2021 Spot Bond			3.50000	102.00561	3.30000	102.07377			531,713,500,000,000.00	1,009,061,000,000	591,661,000,00
Total R208 SPOT									11,713,500,000,000.00	100,061,000,000	591,661,000,00
Total For R208									11,713,500,000,000.00	100,061,000,000	591,661,000,00
R209 On 31/03/2036 Spot Bond			10.46500	68.81535	10.61500	67.94197			498,878,040,748,000.00	429,897,567,200	677,580,412,60
Total R209 SPOT									18,878,040,748,000.00	429,897,567,200	677,580,412,60
Total For R209									18,878,040,748,000.00	429,897,567,200	677,580,412,60
R210 On 31/03/2028 Spot Bond			3.98000	188.68550	4.02000	188.15842			109,729,569,528,000.00	27,570,243,600	60,590,128,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 SPOT										19,729,569,528,000.00	27,570,243,600	60,590,128,60
Total For R210										19,729,569,528,000.00	27,570,243,600	60,590,128,60
R212 On 31/01/2022 Spot Bond			1.58000	169.87424	1.48000	170.06012				51,074,667,304,000.00	32,325,738,800	95,595,361,20
Total R212 SPOT										1,074,667,304,000.00	32,325,738,800	95,595,361,20
Total For R212										1,074,667,304,000.00	32,325,738,800	95,595,361,20
R213 On 28/02/2031 Spot Bond			9.48000	85.28835	9.50500	85.12213				082,970,293,812,000.00	325,207,836,900	752,577,735,70
Total R213 SPOT										12,970,293,812,000.00	325,207,836,900	752,577,735,70
Total For R213										12,970,293,812,000.00	325,207,836,900	752,577,735,70
R214 On 28/02/2041 Spot Bond			11.13500	64.25922	11.13500	64.23999				494,189,650,509,000.00	313,802,393,400	1,146,161,881,40
Total R214 SPOT										14,189,650,509,000.00	313,802,393,400	146,161,881,40
Total For R214										14,189,650,509,000.00	313,802,393,400	146,161,881,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.19156				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.00621				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.47144				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.09737				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.73222				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.70540				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.17427				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.71406				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.65276				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.76308				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.51044				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.66062				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.69398				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.58068				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.93810				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.60614				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.21901				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.92890				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.86942				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.66426				0.00	0	
Total RED121 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 RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.94369				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.26609				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.18266				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.48464				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.01339				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.01885				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.59057				0.00	0	10,000,000,00
Total RED704 SPOT										0.00	0	10,000,000,00
Total For RED704										0.00	0	10,000,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.67054				0.00	0	1,000,000,00
Total RED705 SPOT										0.00	0	1,000,000,00
Total For RED705										0.00	0	1,000,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	101.28501				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.39119				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.35951				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.10839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.28385				0.00	0	250,000,00
Total RES50 SPOT										0.00	0	250,000,00
Total For RES50										0.00	0	250,000,00
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.97000	102.73285	4.97000	102.71915				0.00	0	2,720,000,00
Total RW21 SPOT										0.00	0	2,720,000,00
Total For RW21										0.00	0	2,720,000,00
RW23 On 10/12/2023 Spot Bond			5.83000	114.22946	5.83000	114.21152				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.37500	98.42155	11.37500	98.39180				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.45000	114.18332	5.45000	114.16663				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.97245				0.00	0	300,000,00
Total SBK25 SPOT										0.00	0	300,000,00
Total For SBK25										0.00	0	300,000,00
SBK26 On 25/04/2021 Spot Bond			5.25000	103.66474	5.25000	103.65018				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.09997				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS18 On 23/06/2021 Spot Bond					0.00000	101.56951			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			3.97000	107.64786	3.97000	107.63630			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			5.83000	119.54058	5.83000	119.52191		1,340,317,000,000.00	229,900,000	592,000,000	
Total SBS20 SPOT								1,340,317,000,000.00	229,900,000	592,000,000	
Total For SBS20								1,340,317,000,000.00	229,900,000	592,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.27036			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.75000	118.40852	4.75000	118.39341			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			5.89500	114.54128	5.89500	114.52320			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.41000	121.95249	6.41000	121.93147			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			4.85000	119.71897	4.85000	119.70311			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.09000	117.58220	5.09000	117.56614			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.69500	115.87524	7.69500	115.85146			0.00	0	9,700,000,000
Total SBS39 SPOT									0.00	0	9,700,000,000
Total For SBS39									0.00	0	9,700,000,000
SBS4 On 16/11/2021 Spot Bond			3.65000	104.76622	3.65000	104.75592			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	99.98093			0.00	0	
Total SBS40 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 SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.06000	111.25053	4.06000	111.23838				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.52000	122.08918	5.52000	122.07111				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.45000	124.28616	6.45000	124.26471				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.29956				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.17500	116.36528	4.17500	116.35221				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28667				0.00	45,000,000,000	15,000,000,000
Total SBS47 SPOT										0.00	45,000,000,000	15,000,000,000
Total For SBS47										0.00	45,000,000,000	15,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.44851				0.00	0	60,000,000
Total SBS49 SPOT										0.00	0	60,000,000
Total For SBS49										0.00	0	60,000,000
SBS50 On 31/01/2022 Spot Bond			3.65000	109.50208	3.65000	109.49132				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.51500	4.51500	4.51500	118.30919				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.36816				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.64349				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.37964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.82000	111.52713	3.82000	111.51560				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.47003				0.00	0	2,400,000,00
Total SBS57 SPOT										0.00	0	2,400,000,00
Total For SBS57										0.00	0	2,400,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	105.24474				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.04311				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.78790				0.00	0	1,300,000,00
Total SBS62 SPOT										0.00	0	1,300,000,00
Total For SBS62										0.00	0	1,300,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.47109				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.95834				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.28474				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.41334				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.73031				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.08546				0.00	0	1,000,000,00
Total SBS68 SPOT										0.00	0	1,000,000,00
Total For SBS68										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.98740				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.58000	313.78068	2.58000	313.74074				0.00	0	422,200,00
Total SBSI11 SPOT										0.00	0	422,200,00
Total For SBSI11										0.00	0	422,200,00
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	197.28610				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.80073				0.00	0	20,000,00
Total SBT101 SPOT										0.00	0	20,000,00
Total For SBT101										0.00	0	20,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.49994				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.55946				0.00	559,300,000	3,224,000,00
Total SBT103 SPOT										0.00	559,300,000	3,224,000,00
Total For SBT103										0.00	559,300,000	3,224,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.90777				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68380				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.71066				0.00	0	2,075,000,00
Total SBT202 SPOT										0.00	0	2,075,000,00
Total For SBT202										0.00	0	2,075,000,00
SBT203 On 03/12/2023 Spot Bond			6.28000	115.86040	6.28000	115.84083				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.39530				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.19374				0.00	0	600,000,00
Total SBT206 SPOT										0.00	0	600,000,00

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 SBT206										0.00	0	600,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	100.97309				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.70102				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.70347				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.01379				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	100.43267				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.91384				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.92126				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.91758				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.17413				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.90980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.90943				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.90868				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.91681				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.89494				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.90246				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.89899				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.08544				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.06381				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.03000	113.69346	6.03000	113.67490				0.00	0	4,050,000.00
Total SNT03 SPOT										0.00	0	4,050,000.00
Total For SNT03										0.00	0	4,050,000.00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.26685				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.15051				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.34829				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.85334				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.08503				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.17601				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.63302				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.78487				0.00	0	15,000,000.00
Total SPG005 SPOT										0.00	0	15,000,000.00
Total For SPG005										0.00	0	15,000,000.00
SPG006 On 18/06/2022 Spot Bond					0.00000	100.80981				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.05811				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.34168				0.00	1,500,000,000	1,500,000.00
Total SPG008 SPOT										0.00	1,500,000,000	1,500,000.00
Total For SPG008										0.00	1,500,000,000	1,500,000.00
SPG009 On 15/10/2024 Spot Bond					0.00000	100.46117				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.55729				0.00	0	250,000.00
Total SSA07 SPOT										0.00	0	250,000.00
Total For SSA07										0.00	0	250,000.00
SSN004 On 31/03/2021 Spot Bond			4.84500	101.48897	4.84500	101.47575				0.00	0	
Total SSN004 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 SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.84500	101.48897	4.84500	101.47575				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN005 On 31/01/2025 Spot Bond			4.41500	4.41500	4.41500	137.03093				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			6.74500	122.63746	6.74500	122.61523				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			8.99500	88.15507	8.99500	88.13364				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.42560				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 17/11/2020 Spot Bond					0.00000	99.89904				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	101.15052				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.70583				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.39880				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			5.58000	111.98657	5.58000	111.96965				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.56000	96.39106	5.56000	96.37118				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.49017				0.00	0	11,420,000.00

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 SSN044 SPOT										0.00	0	11,420,000,00
Total For SSN044										0.00	0	11,420,000,00
SSN044 On 30/04/2027 Spot Bond					0.00000	100.12490				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.04611				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
SSN047 On 08/12/2023 Spot Bond			3.21000	3.21000	3.21000	308.29828				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.21009				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.09697				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.43285				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	173.72563				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	140.40690				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.76000	5.76000	5.76000	93.91157				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	93.95340				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	174.17832				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.09444				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.07220				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.01754				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.81389				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.79251				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.72675				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.40873				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	83.87100				0.00	0	
Total SSN079 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 SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.13709				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.89164				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02590				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	194.87693				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.39160				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.10231				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.10157				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.89516				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.16665				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.96970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.63000	92.40095	9.63000	92.37735				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.91642				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.88994				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.34000	107.73640	7.34000	107.71506				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.15588				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.89968	8.55000	104.87582				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.86125				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.96533				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.97864				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.19550				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.36823				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.96237				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.09903				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.90841				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.45491				0.00	0	1,150,000,0€
Total TFS153 SPOT										0.00	0	1,150,000,0€
Total For TFS153										0.00	0	1,150,000,0€
TFS154 On 06/07/2023 Spot Bond					0.00000	101.51514				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.71871				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.02349				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.71534				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.45652				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.55436				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.99214				0.00	0	1,000,000,0€
Total TFS161 SPOT										0.00	0	1,000,000,0€
Total For TFS161										0.00	0	1,000,000,0€
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46276				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.42936				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.05939				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.29935				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.31703				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.18690				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.57500	110.25250	4.57500	110.23896				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.83236				0.00	0	1,974,110,00
Total TH14A7 SPOT										0.00	0	1,974,110,00
Total For TH14A7										0.00	0	1,974,110,00
TH14A8 On 21/11/2021 Spot Bond			4.73500	108.99244	4.73500	108.97858				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.32201				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.45546				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.22898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.93092				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.98739				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.36187				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.09669				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	103.31971				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.97016				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.09046				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.12033				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.60981				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.08464				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.99176				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2020 Spot Bond					0.00000	101.05838				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.08060				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.18252				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.54934				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.62628				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.28664				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.83047				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.23347				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.32760				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.28583				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.70518				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.04735				0.00	0	
Total TH16A1 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 TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.08946				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.87001	8.49000	101.84699				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.09832				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.10054				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.14264				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.22239				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.21131				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.31764				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.68745				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.87560				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				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	100.96258				0.00	0	1,030,000.00

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 TL22 SPOT										0.00	0	1,030,000,00
Total For TL22										0.00	0	1,030,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	100.63047				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.32000	108.01497	5.32000	107.99930				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.48000	112.07098	6.48000	112.05124				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.05401				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.66099				0.00	0	136,000,00
Total TL27 SPOT										0.00	0	136,000,00
Total For TL27										0.00	0	136,000,00
TL28 On 24/04/2025 Spot Bond			7.22000	108.17508	7.22000	108.15401				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.58784				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.68018				0.00	0	15,500,000,00
Total TL30 SPOT										0.00	0	15,500,000,00
Total For TL30										0.00	0	15,500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.84551				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01341				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.14000	112.68692	6.14000	112.66809			3,933,284,000,000.00		640,600,000	3,816,518,40
Total TN23 SPOT									3,933,284,000,000.00		640,600,000	3,816,518,40
Total For TN23									3,933,284,000,000.00		640,600,000	3,816,518,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23/R On 06/11/2023 Spot Bond			100.00000	18.84086	100.00000	18.79870				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.18000	107.27456	8.18000	107.25119			298,687,792,000.00		36,514,400	7,568,342,700
Total TN25 SPOT									298,687,792,000.00		36,514,400	7,568,342,700
Total For TN25									298,687,792,000.00		36,514,400	7,568,342,700
TN25/R On 19/08/2025 Spot Bond			100.00000	13.32030	100.00000	13.29097				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.56000	101.69348	8.56000	101.67032			194,217,840,000.00		22,689,000	5,303,051,000
Total TN27 SPOT									194,217,840,000.00		22,689,000	5,303,051,000
Total For TN27									194,217,840,000.00		22,689,000	5,303,051,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.15136	100.00000	9.13122				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.67500	99.87737	10.67500	99.84883				0.00	0	1,500,000,000
Total TN30 SPOT										0.00	0	1,500,000,000
Total For TN30										0.00	0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.82283	8.00000	117.79744				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.75000	86.60289	12.75000	86.57349				0.00	0	4,500,000,000
Total TN40 SPOT										0.00	0	4,500,000,000
Total For TN40										0.00	0	4,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.95382	10.75000	100.92479				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.57600	10.00000	110.54600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			5.59000	104.44857	5.59000	104.43262				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.91954				0.00	0	
Total TRA2B1 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 TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.95836				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.26050				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.18337				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.58610				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.58610				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.92094				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	98.48425				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.29000	106.96485	5.29000	106.94967				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.92175				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.90543				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.89424				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	98.63131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02030				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.39636				0.00	0	730,000,00
Total TRA4A3 SPOT										0.00	0	730,000,00
Total For TRA4A3										0.00	0	730,000,00
TRA4A: On 13/04/2024 Spot Bond			5.58000	111.32064	5.58000	111.91791				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.37524				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.39636				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.67464	8.62000	100.65130				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.17280				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.47602				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.95944				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.84969				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	97.64577				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP245 On 08/04/2021 Spot Bond					0.00000	97.37071				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	97.44878				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	96.73535				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.44932				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.55047				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.38515				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.12109				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.15956				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.06065				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.25289				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC346 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC346 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 TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.67693				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.80622				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.67367				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.62581				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.33886				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.25603				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.18261				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.13153				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000.00	7,400,000,000	28,300,000,000	
Total TWC355 SPOT									10,000,000,000,000.00	7,400,000,000	28,300,000,000	
Total For TWC355									10,000,000,000,000.00	7,400,000,000	28,300,000,000	
UG21 On 02/03/2021 Spot Bond			5.99000	103.46526	5.99000	103.44859			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			8.92000	111.90044	8.92000	111.87347			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.07465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.24581				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.23489				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.08486				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.11640				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.92309				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.91979				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.13474				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.90075				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.09796				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.10000	106.70055	4.10000	106.68878				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	71.43968	100.00000	71.28242				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									1.54e+017	177,244,868,745,700	933,511,852,46
Total for SPOT :									1.54e+017	244,868,745,700	933,511,852,46
Total Futures									1.54e+017	244,868,757,509	933,512,841,22
Total Options									8 347 790.00	4,000	96,17
Grand Total:									1.54e+017	244,868,761,509	933,512,937,35