



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2021

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	04/02/2021	Bond Future			11.53040	76.59336	11.47254	76.89989			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.78966	73.60010	11.72929	73.90996			0.00	0	
ES33	On	05/08/2021	Bond Future			12.05553	74.40342	11.99248	74.71684			0.00	0	
ES33	On	04/11/2021	Bond Future			12.33103	71.42949	12.26521	71.74634			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.02053	75.64480	11.96753	75.95773			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.27202	72.15810	12.21652	72.47451			0.00	0	
ES42	On	05/08/2021	Bond Future			12.52367	72.94623	12.46560	73.26626			0.00	0	
ES42	On	04/11/2021	Bond Future			12.78620	69.47353	12.72538	69.79708			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			147.48435	147.48435	147.33573	147.33573			0.00	0	7,20
I2025	On	06/05/2021	Bond Future			149.02404	149.02404	148.87422	148.87422			0.00	0	
I2025	On	05/08/2021	Bond Future			149.15531	149.15531	149.00419	149.00419			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			150.79441	150.79441	150.64174	150.64174			0.00	0	
Total I2025 Future												0.00	0	7,20
Total For I2025												0.00	0	7,20
I2029	On	04/02/2021	Bond Future			104.03585	104.03585	104.02755	104.02755			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			103.98268	103.98268	103.97450	103.97450			0.00	0	
I2029	On	05/08/2021	Bond Future			105.14250	105.14250	105.13451	105.13451			0.00	0	
I2029	On	04/11/2021	Bond Future			105.14750	105.14750	105.13951	105.13951			0.00	0	
Total I2029 Future												0.00	0	2,18
Total For I2029												0.00	0	2,18
I2033	On	04/02/2021	Bond Future			99.06964	99.06964	98.85557	98.85557			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			98.88839	98.88839	98.67229	98.67229			0.00	0	
I2033	On	05/08/2021	Bond Future			99.99131	99.99131	99.77302	99.77302			0.00	0	
I2033	On	04/11/2021	Bond Future			99.86537	99.86537	99.64491	99.64491			0.00	0	
Total I2033 Future												0.00	0	8,13
Total For I2033												0.00	0	8,13
I2038	On	04/02/2021	Bond Future			111.26209	111.26209	110.43540	110.43540			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			112.42351	112.42351	111.58860	111.58860			0.00	0	
I2038	On	05/08/2021	Bond Future			111.95535	111.95535	111.11136	111.11136			0.00	0	
I2038	On	04/11/2021	Bond Future			113.18570	113.18570	112.33249	112.33249			0.00	0	
Total I2038 Future												0.00	0	7,80
Total For I2038												0.00	0	7,80
I2046	On	04/02/2021	Bond Future			99.89307	99.89307	99.88356	99.88356			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.14579	99.14579	99.13636	99.13636			0.00	0	
I2046	On	05/08/2021	Bond Future			100.25184	100.25184	100.24245	100.24245			0.00	0	
I2046	On	04/11/2021	Bond Future			99.54596	99.54596	99.53665	99.53665			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			101.19660	101.19660	100.90564	100.90564			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			102.25289	102.25289	101.95918	101.95918			0.00	0	
I2050	On	05/08/2021	Bond Future			101.46518	101.46518	101.16853	101.16853			0.00	0	
I2050	On	04/11/2021	Bond Future			102.58039	102.58039	102.28034	102.28034			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.77358	119.21122	6.73459	119.41772		6.58	953,689.76	8	79,36
R186	On	06/05/2021	Bond Future			6.92897	120.42612	6.88759	120.63505		6.95	0.00	0	
R186	On	05/08/2021	Bond Future			7.08504	116.45870	7.04103	116.67019		6.75	0.00	0	
R186	On	04/11/2021	Bond Future			7.25045	117.71173	7.20364	117.92560		6.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												953,689.76	8	79,36
R186	On	04/02/2021	Bond Future	8.16	Call			7,263.04000	7.26304	7,056,370	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.48000	0.00048	0,310	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,311.93000	7.31193	7,105,270	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1.66000	0.00166	1,200	7.28	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			0.44000	0.00044	0,280	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,214.13000	7.21413	7,007,450	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.52000	0.00052	0,340	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,045.47000	3.04547	2,836,760	6.92	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			94.92000	0.09492	92,710	6.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,477.63000	6.47763	6,270,670	7.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,748.60000	17.74860	17,539,670	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.11000	0.00011	0,110	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,666.53000	17.66653	17,457,600	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.12000	0.00012	0,120	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,157.49000	3.15749	2,995,780	7.21	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,096.08000	1.09608	1,143,300	7.21	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,707.58000	17.70758	17,498,640	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.12000	0.00012	0,110	7.52	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,697.75000	7.69775	7,501,730	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			360.85000	0.36085	376,320	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,620.25000	7.62025	7,424,670	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			371.99000	0.37199	387,900	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,658.98000	7.65898	7,463,180	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			366.38000	0.36638	382,070	7.26	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,193.74000	5.19374	5,027,580	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,228.05000	1.22805	1,275,760	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,224.66000	5.22466	5,058,080	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,215.23000	1.21523	1,262,520	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,255.66000	5.25566	5,088,670	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,202.50000	1.20250	1,249,380	6.61	0.00	0	
Total R186 Option												0.00	0	30,36
Total For R186												953,689.76	8	109,72
R197	On	04/02/2021	Bond Future			318.34142	318.34142	318.16514	318.16514			0.00	0	2,43
R197	On	06/05/2021	Bond Future			321.66460	321.66460	321.48731	321.48731			0.00	0	
R197	On	05/08/2021	Bond Future			317.24675	317.24675	317.06827	317.06827			0.00	0	
R197	On	04/11/2021	Bond Future			320.73341	320.73341	320.55325	320.55325			0.00	0	
Total R197 Future												0.00	0	2,43
Total For R197												0.00	0	2,43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			218.99394	218.99394	218.97351	218.97351			0.00	0	7,88
R202	On	06/05/2021	Bond Future			221.27994	221.27994	221.25984	221.25984			0.00	0	
R202	On	05/08/2021	Bond Future			219.49581	219.49581	219.47601	219.47601			0.00	0	
R202	On	04/11/2021	Bond Future			221.90803	221.90803	221.88836	221.88836			0.00	0	
Total R202 Future												0.00	0	7,88
Total For R202												0.00	0	7,88
R2023	On	04/02/2021	Bond Future			4.54266	109.68246	4.50714	109.75411		1.58	0.00	0	31,38
R2023	On	06/05/2021	Bond Future			4.60369	106.89421	4.56278	106.96686		1.59	0.00	0	
R2023	On	05/08/2021	Bond Future			4.64093	108.06048	4.59276	108.13421		1.57	0.00	0	
R2023	On	04/11/2021	Bond Future			4.69545	105.31576	4.63758	105.39039		1.45	0.00	0	
Total R2023 Future												0.00	0	31,38
R2023	On	04/02/2021	Bond Future	6.33	Call			3,598.14000	3.59814	3,526,490	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,617.44000	3.61744	3,545,790	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,578.83000	3.57883	3,507,180	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,152.70000	5.15270	5,080,050	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,169.33000	5.16933	5,096,680	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,185.96000	5.18596	5,113,310	2.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,289.44000	1.28944	1,229,770	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			198.83000	0.19883	212,890	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,264.85000	1.26485	1,205,570	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			204.45000	0.20445	218,900	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,277.13000	1.27713	1,217,650	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			201.62000	0.20162	215,870	1.82	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			414.75000	0.41475	442,600	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			773.42000	0.77342	726,400	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			409.92000	0.40992	437,530	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			757.07000	0.75707	710,540	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			419.25000	0.41925	447,350	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			765.41000	0.76541	718,630	1.51	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,38
R2030	On	04/02/2021	Bond Future			8.87525	94.85651	8.83180	95.11274		11.75	0.00	0	104,97
R2030	On	06/05/2021	Bond Future			9.07155	95.82339	9.02614	96.08246		12.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.27535	92.86357	9.22778	93.12575		12.24	0.00	0	
R2030	On	04/11/2021	Bond Future			9.47728	93.86288	9.42756	94.12799		11.07	0.00	0	
Total R2030 Future												0.00	0	104,91
R2030	On	04/02/2021	Bond Future	9.16	Call			2,430.12000	2.43012	2,183,870	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,057.28000	3.05728	2,800,510	12.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			342.77000	0.34277	342,230	12.41	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,292.84000	3.29284	3,033,650	12.48	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			294.42000	0.29442	291,460	12.48	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			3,965.62000	3.96562	4,173,510	11.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			460.61000	0.46061	466,960	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,603.88000	2.60388	2,354,000	12.26	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			3,063.88000	3.06388	3,237,350	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			284.41000	0.28441	201,650	11.39	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			578.14000	0.57814	592,300	12.15	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			531.48000	0.53148	542,450	12.19	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			3,114.07000	3.11407	3,289,830	11.38	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			273.26000	0.27326	192,790	11.38	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			1,140.52000	1.14052	1,195,960	11.85	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,306.92000	1.30692	1,106,130	11.85	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,665.30000	7.66530	7,406,880	13.07	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			136.58000	0.13658	88,240	11.22	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.16	Put			516.63000	0.51663	526,610	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,473.12000	2.47312	2,225,920	12.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			502.12000	0.50212	511,150	12.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,387.41000	2.38741	2,142,150	12.19	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			9.93000	0.00993	7,740	13.07	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,261.11000	2.26111	2,019,040	12.15	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	9.27	Call			3,494.98000	3.49498	3,308,470	12.71	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,329.29000	3.32929	3,146,760	12.67	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,229.70000	2.22970	2,306,240	12.67	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,912.41000	6.91241	7,104,990	11.83	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			618.21000	0.61821	551,720	11.83	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,483.29000	6.48329	6,251,720	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			912.56000	0.91256	940,060	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,401.53000	2.40153	2,483,820	12.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,106.00000	3.10600	2,929,220	12.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,985.01000	5.98501	5,758,520	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,050.88000	1.05088	1,083,460	13.51	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,900.12000	13.90012	13,641,670	13.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		57.03000	0.05703	57,650	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		13,809.51000	13.80951	13,551,100	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		59.34000	0.05934	60,000	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,493.81000	9.49381	9,242,980	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		325.46000	0.32546	333,700	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		13,854.83000	13.85483	13,596,390	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		10,440.52000	10.44052	10,186,740	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		230.32000	0.23032	235,610	13.62	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,517.81000	3.51781	3,634,470	12.36	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		2,039.06000	2.03906	1,896,650	12.36	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,114.48000	2.11448	2,187,040	12.71	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		58.18000	0.05818	58,810	13.62	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		2,938.40000	2.93840	3,026,600	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,578.42000	7.57842	7,356,270	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		658.06000	0.65806	603,650	11.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,423.08000	14.42308	14,166,250	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		172.48000	0.17248	177,830	13.22	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,290.07000	4.29007	4,412,230	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,739.87000	2.73987	2,599,850	12.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Put		1,285.76000	1.28576	1,325,790	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,155.03000	4.15503	3,981,050	12.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,615.86000	7.61586	7,393,350	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,272.79000	1.27279	1,312,460	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,541.03000	7.54103	7,319,270	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,298.82000	1.29882	1,339,240	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,134.35000	7.13435	6,916,900	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,449.58000	1.44958	1,494,310	13.22	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,851.11000	4.85111	4,985,610	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,335.79000	2.33579	2,208,110	12.11	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,608.85000	9.60885	9,816,620	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,625.76000	1.62576	1,677,490	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,658.76000	7.65876	7,445,000	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		10,725.96000	10.72596	10,486,500	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,611.66000	1.61166	1,663,010	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		738.74000	0.73874	764,390	11.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,589.10000	7.58910	7,376,110	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,639.95000	1.63995	1,692,070	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,623.90000	7.62390	7,410,520	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		7,769.85000	7.76985	7,954,200	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,310.69000	1.31069	1,229,930	10.43	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.77	Put			5,808.72000	5.80872	5,960,400	10.77	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,208.40000	2.20840	2,094,970	10.77	0.00	0	30
Total R2030 Option												0.00	0	20,90
Total For R2030												0.00	0	125,81
R2032	On	04/02/2021	Bond Future			9.86029	92.23155	9.82212	92.46771		13.89	0.00	0	114,9
R2032	On	06/05/2021	Bond Future			10.07111	89.02767	10.03130	89.26650		15.42	0.00	0	
R2032	On	05/08/2021	Bond Future			10.28508	89.99949	10.24354	90.24113		14.56	0.00	0	
R2032	On	04/11/2021	Bond Future			10.50649	86.82316	10.46316	87.06748		13.72	0.00	0	
Total R2032 Future												0.00	0	114,91
R2032	On	04/02/2021	Bond Future	9.62	Call			847.06000	0.84706	691,970	13.75	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,111.84000	2.11184	2,192,910	13.75	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			870.50000	0.87050	713,170	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			3,670.90000	3.67090	3,827,380	13.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			288.54000	0.28854	208,860	13.32	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,999.91000	5.99991	5,751,970	15.51	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,072.14000	2.07214	2,150,970	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			824.13000	0.82413	671,290	13.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			95.38000	0.09538	83,600	15.51	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,152.11000	2.15211	2,235,430	13.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,748.50000	6.74850	6,971,570	12.91	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			28.75000	0.02875	15,660	12.91	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			11,609.52000	11.60952	11,372,910	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			282.41000	0.28241	284,630	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			2,352.03000	2.35203	2,407,990	15.76	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,122.79000	4.12279	3,939,920	15.76	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,655.05000	11.65505	11,418,370	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			278.18000	0.27818	280,330	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,700.57000	11.70057	11,463,820	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			274.00000	0.27400	276,080	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,752.29000	13.75229	13,513,510	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			134.42000	0.13442	134,470	16.85	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,775.38000	1.77538	1,813,240	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,950.04000	7.95004	7,745,940	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,759.73000	1.75973	1,797,270	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,987.20000	7.98720	7,782,770	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,744.20000	1.74420	1,781,410	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,912.95000	7.91295	7,709,170	15.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,924.75000	1.92475	1,969,300	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,434.98000	8.43498	8,594,060	12.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	9.33	Call		1,699.38000	1.69938	1,614,140	12.99	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,529.59000	8.52959	8,329,500	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		12,710.69000	12.71069	12,484,320	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		728.81000	0.72881	746,760	14.74	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,565.10000	8.56510	8,364,690	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,909.51000	1.90951	1,953,740	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,894.37000	1.89437	1,938,280	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,494.14000	8.49414	8,294,370	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,394.43000	6.39443	6,524,450	13.40	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,714.92000	2.71492	2,600,620	13.40	0.00	0	70
Total R2032 Option											0.00	0	5,97
Total For R2032											0.00	0	120,88
R2035	On	04/02/2021	Bond Future			10.67978	90.97816	10.62153	91.35807	15.82	0.00	0	96,76
R2035	On	06/05/2021	Bond Future			10.89852	87.43230	10.83786	87.81627	17.53	0.00	0	
R2035	On	05/08/2021	Bond Future			11.12407	88.38635	11.06079	88.77480	16.66	0.00	0	
R2035	On	04/11/2021	Bond Future			11.35620	84.86299	11.29025	85.25571	15.71	0.00	0	
Total R2035 Future											0.00	0	96,76
R2035	On	04/02/2021	Bond Future	10.05	Call		315.93000	0.31593	213,280	15.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,175.13000	4.17513	4,452,390	15.12	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,800.27000	3.80027	3,431,330	16.99	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		502.14000	0.50214	513,110	16.99	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		327.80000	0.32780	222,390	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,117.37000	4.11737	4,391,870	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		304.32000	0.30432	204,420	15.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,233.23000	4.23323	4,513,240	15.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		435.02000	0.43502	306,370	15.29	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,670.29000	3.67029	3,921,550	15.29	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,199.23000	12.19923	11,829,130	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		389.28000	0.38928	403,150	19.24	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		5,072.20000	5.07220	5,268,520	17.12	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,559.58000	11.55958	11,192,700	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		469.02000	0.46902	486,110	19.24	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,597.04000	3.59704	3,743,140	17.60	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,911.39000	2.91139	3,031,160	17.90	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,668.12000	2.66812	2,777,750	18.07	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,617.55000	4.61755	4,343,210	18.07	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,749.53000	5.74953	5,966,720	16.89	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,827.44000	1.82744	1,660,660	16.89	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		9,754.93000	9.75493	9,400,580	19.24	0.00	0	

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	10.40	Call		2,224.75000	2.22475	2,037,100	17.12	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,237.96000	6.23796	5,929,000	18.83	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,883.71000	1.88371	1,958,720	18.83	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,228.19000	8.22819	7,889,680	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		1,175.86000	1.17586	1,221,320	19.24	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		9,710.47000	9.71047	9,356,510	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,419.84000	3.41984	3,181,970	17.60	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,283.69000	5.28369	4,993,450	18.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,299.66000	2.29966	2,393,390	18.38	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,409.75000	1.40975	1,268,090	16.60	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,243.38000	4.24338	3,979,180	17.90	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		788.11000	0.78811	818,120	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		778.57000	0.77857	808,190	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,666.06000	9.66606	9,312,490	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		797.75000	0.79775	828,150	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,633.86000	2.63386	2,427,160	17.31	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,490.64000	4.49064	4,667,910	17.31	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,632.49000	6.63249	6,874,800	16.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,316.18000	49.31618	49,704,560	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.27000	0.00027	0,200	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,549.45000	49.54945	49,937,830	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.28000	0.00028	0,210	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,550.05000	8.55005	8,804,500	15.63	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,770.71000	1.77071	1,636,710	15.63	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,515.80000	5.51580	5,256,700	17.05	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,432.75000	49.43275	49,821,130	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,642.10000	3.64210	3,771,450	17.05	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.29000	0.00029	0,220	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,602.06000	3.60206	3,394,770	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,421.02000	5.42102	5,602,180	16.46	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,824.86000	8.82486	9,078,500	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,124.45000	2.12445	1,985,370	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,375.79000	9.37579	9,638,130	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,936.37000	1.93637	1,805,990	14.81	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,363.66000	6.36366	6,100,600	16.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,210.90000	9.21090	8,901,970	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,258.48000	2.25848	2,342,270	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,139.02000	9.13902	8,831,120	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,291.88000	2.29188	2,376,700	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,174.94000	9.17494	8,866,520	16.87	0.00	0	

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	04/11/2021	Bond Future	11.08	Put			5,493.41000	5.49341	5,673,790	15.57	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,992.91000	2.99291	2,819,700	15.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,115.57000	14.11557	13,757,000	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			804.33000	0.80433	838,480	16.87	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,223.25000	4.22325	4,010,910	15.57	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,275.13000	2.27513	2,359,430	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,681.13000	3.68113	3,810,790	16.18	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			7,141.42000	7.14142	7,360,930	15.16	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												0.00	0	112,54
R2037	On	04/02/2021	Bond Future			10.89685	82.24857	10.85372	82.52776		17.81	0.00	0	131,60
R2037	On	06/05/2021	Bond Future			11.11503	83.08694	11.07010	83.36923		18.79	0.00	0	
R2037	On	05/08/2021	Bond Future			11.34190	79.73795	11.29502	80.02351		18.78	0.00	0	
R2037	On	04/11/2021	Bond Future			11.56321	80.59618	11.51441	80.88492		16.82	0.00	0	
Total R2037 Future												0.00	0	131,60
R2037	On	04/02/2021	Bond Future	10.28	Call			332.69000	0.33269	239,550	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,186.96000	4.18696	4,373,010	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			344.88000	0.34488	249,400	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			104.15000	0.10415	91,410	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,889.98000	6.88998	6,598,050	19.95	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,516.57000	6.51657	6,223,230	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			130.60000	0.13060	116,450	19.95	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,121.35000	3.12135	3,257,690	17.40	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			15,848.91000	15.84891	15,569,700	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.04000	0.00004	0,020	19.95	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			1,596.82000	1.59682	1,367,460	17.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,620.96000	1.62096	1,670,790	17.97	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			424.66000	0.42466	314,740	17.13	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,244.71000	4.24471	4,433,080	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,129.67000	4.12967	4,313,380	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			320.87000	0.32087	230,050	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,794.30000	3.79430	3,963,570	17.13	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,426.46000	8.42646	8,695,600	16.41	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			20.38000	0.02038	10,330	16.41	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			640.95000	0.64095	498,100	17.40	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			8,897.53000	8.89753	8,634,230	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			1,028.68000	1.02868	1,047,670	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,939.81000	8.93981	8,676,220	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			1,017.13000	1.01713	1,035,830	20.61	0.00	0	

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	06/05/2021	Bond Future	12.44	Call		8,982.14000	8.98214	8,718,280	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,005.68000	1.00568	1,024,110	20.61	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,422.23000	2.42223	2,475,350	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,038.33000	8.03833	7,806,670	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,459.98000	2.45998	2,513,880	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,074.05000	8.07405	7,842,000	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,441.05000	2.44105	2,494,560	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,109.81000	8.10981	7,877,370	20.34	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,472.10000	9.47210	9,236,740	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,219.82000	2.21982	2,273,200	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,401.72000	9.40172	9,167,040	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,251.87000	2.25187	2,305,930	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,436.89000	9.43689	9,201,870	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,235.80000	2.23580	2,289,520	18.06	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	132,90
R2040	On	04/02/2021	Bond Future			11.03077	84.20807	10.97240	84.61028	18.30	0.00	0	80,45
R2040	On	06/05/2021	Bond Future			11.24485	85.06647	11.18404	85.47299	19.16	0.00	0	
R2040	On	05/08/2021	Bond Future			11.46745	81.48868	11.40396	81.89993	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future			11.68414	82.36586	11.61804	82.78152	17.21	0.00	0	
Total R2040 Future											0.00	0	80,45
R2040	On	04/02/2021	Bond Future	10.41	Call		334.37000	0.33437	225,360	17.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,372.44000	4.37244	4,665,640	17.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		347.11000	0.34711	235,120	17.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,486.79000	5.48679	5,824,230	16.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		167.60000	0.16760	102,830	16.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,412.16000	4.41216	4,015,200	19.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,709.85000	6.70985	7,076,400	16.69	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		80.07000	0.08007	44,410	16.69	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,338.76000	5.33876	4,932,900	19.97	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,434.66000	4.43466	4,730,790	17.09	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,337.56000	11.33756	11,737,600	16.66	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		3.38000	0.00338	1,210	16.66	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,310.72000	4.31072	4,600,940	17.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		322.03000	0.32203	215,950	17.09	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		286.03000	0.28603	282,380	19.97	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		435.54000	0.43554	440,790	19.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,668.68000	10.66868	11,067,440	16.66	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		5.59000	0.00559	2,140	16.66	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	06/05/2021	Bond Future	12.43	Put		1,199.12000	1.19912	1,244,400	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,972.44000	8.97244	8,610,680	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,185.84000	1.18584	1,230,600	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,884.59000	8.88459	8,523,860	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,595.39000	2.59539	2,702,650	19.65	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,186.12000	5.18612	4,886,860	19.65	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,242.35000	13.24235	12,848,840	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,212.53000	1.21253	1,258,320	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		380.43000	0.38043	393,440	21.13	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,928.48000	8.92848	8,567,240	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,985.42000	4.98542	5,182,430	18.53	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,553.87000	2.55387	2,344,360	18.53	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,902.31000	8.90231	8,573,910	20.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,359.62000	2.35962	2,442,470	20.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,944.83000	8.94483	8,615,890	20.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,345.38000	2.34538	2,427,690	20.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,860.01000	8.86001	8,532,170	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,620.65000	3.62065	3,406,100	18.78	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,300.56000	4.30056	4,450,040	19.37	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,241.56000	5.24156	4,979,790	19.37	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,312.43000	18.31243	17,912,370	20.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,374.15000	2.37415	2,457,560	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		287.93000	0.28793	299,120	20.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,975.67000	5.97567	6,172,370	18.78	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,834.07000	9.83407	9,504,940	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,352.56000	2.35256	2,439,090	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,871.00000	9.87100	9,541,350	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,335.65000	2.33565	2,421,660	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,797.18000	9.79718	9,468,570	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,369.58000	2.36958	2,456,630	18.47	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	87,95
R2044	On	04/02/2021	Bond Future			11.10370	80.78475	11.05537	81.11892	19.22	0.00	0	51,85
R2044	On	06/05/2021	Bond Future			11.31034	81.60819	11.25996	81.94598	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future			11.52504	78.11792	11.47242	78.45962	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future			11.73376	78.95877	11.67894	79.30420	18.02	0.00	0	
Total R2044 Future											0.00	0	51,85
R2044	On	04/02/2021	Bond Future	10.84	Call		1,031.06000	1.03106	826,100	18.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,549.11000	2.54911	2,678,320	18.94	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.29	Call			150.74000	0.15074	95,350	17.70	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			5,770.72000	5.77072	6,049,500	17.70	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put			10,757.44000	10.75744	11,088,280	17.47	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			46.73000	0.04673	25,370	17.49	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			204.83000	0.20483	134,800	17.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			5,284.00000	5.28400	5,548,140	17.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			5.64000	0.00564	2,310	17.47	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call			213.65000	0.21365	141,370	17.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			5,216.02000	5.21602	5,477,910	17.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			196.33000	0.19633	128,500	17.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			5,352.41000	5.35241	5,618,750	17.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			7,645.04000	7.64504	7,957,850	17.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			8,881.53000	8.88153	8,575,180	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			8,623.64000	8.62364	8,319,720	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			3,301.00000	3.30100	3,403,510	20.30	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call			5,787.78000	5.78778	5,520,040	21.05	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			2,352.47000	2.35247	2,422,520	21.05	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put			3,450.05000	3.45005	3,557,290	20.22	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,052.05000	4.05205	3,821,500	20.22	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put			1,296.34000	1.29634	1,329,800	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,227.67000	1.22767	1,259,110	22.17	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call			6,260.98000	6.26098	5,985,610	21.31	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			2,144.45000	2.14445	2,206,870	21.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			8,580.84000	8.58084	8,277,330	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,324.70000	1.32470	1,358,980	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			4,285.73000	4.28573	4,418,380	19.87	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put			5,938.00000	5.93800	6,117,010	19.16	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,013.41000	2.01341	1,854,630	19.16	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call			4,233.96000	4.23396	3,998,680	20.30	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,310.45000	1.31045	1,344,320	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			8,666.50000	8.66650	8,362,170	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,196.86000	3.19686	2,991,720	19.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,134.79000	9.13479	8,853,550	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			2,279.94000	2.27994	2,340,400	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,059.26000	9.05926	8,778,900	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			2,315.87000	2.31587	2,377,210	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			9,097.00000	9.09700	8,816,200	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			2,297.84000	2.29784	2,358,740	22.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			2,476.53000	2.47653	2,546,900	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			9,620.74000	9.62074	9,345,250	19.34	0.00	0	

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	04/11/2021	Bond Future	12.91	Put			2,459.08000	2.45908	2,529,020	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			9,548.72000	9.54872	9,274,080	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,494.09000	2.49409	2,564,880	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			9,584.71000	9.58471	9,309,650	19.34	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												0.00	0	71,24
R2048	On	04/02/2021	Bond Future			11.00260	84.56066	10.94912	84.94303		18.56	84,560,660.00	1,000	116,28
R2048	On	06/05/2021	Bond Future			11.19635	81.01240	11.14062	81.39888		20.34	0.00	0	
R2048	On	05/08/2021	Bond Future			11.39543	81.89649	11.33728	82.28734		19.52	0.00	0	
R2048	On	04/11/2021	Bond Future			11.59886	78.36630	11.53821	78.76148		18.27	0.00	0	
Total R2048 Future												84,560,660.00	1,000	116,28
R2048	On	04/02/2021	Bond Future	10.47	Call			434.20000	0.43420	306,380	17.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,007.44000	4.00744	4,261,990	17.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			450.18000	0.45018	319,150	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,069.31000	4.06931	4,327,080	17.37	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,284.58000	2.28458	2,427,110	18.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,201.32000	1.20132	961,480	18.20	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			9,072.36000	9.07236	9,444,710	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			18.62000	0.01862	8,600	16.75	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			3,946.03000	3.94603	4,197,370	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			486.01000	0.48601	489,020	19.68	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,276.61000	4.27661	3,897,250	19.68	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,507.94000	2.50794	2,666,800	18.11	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,055.73000	1.05573	832,220	18.11	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			418.55000	0.41855	293,950	17.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			8,938.48000	8.93848	8,593,330	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,244.47000	1.24447	1,285,800	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,982.70000	8.98270	8,637,060	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,230.69000	1.23069	1,271,530	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,894.30000	8.89430	8,549,640	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,258.38000	1.25838	1,300,200	22.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,231.48000	2.23148	2,302,930	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,472.36000	9.47236	9,152,460	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,213.82000	2.21382	2,284,770	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,511.46000	9.51146	9,191,060	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,196.28000	2.19628	2,266,730	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,433.29000	9.43329	9,113,890	21.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,048.95000	10.04895	9,732,090	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,299.75000	2.29975	2,378,070	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	Opt Intere
R2048	On	04/11/2021	Bond Future	12.85	Call			10.08624000	10.08624	9,768,890	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,283.01000	2.28301	2,360,840	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,011.69000	10.01169	9,695,310	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,316.60000	2.31660	2,395,400	19.60	0.00	0	
Total R2048 Option												0.00	0	4,28
Total For R2048												84,560,660.00	1,000	120,56
R209	On	04/02/2021	Bond Future			10.52042	70.25666	10.46190	70.59075		18.48	0.00	0	26,18
R209	On	06/05/2021	Bond Future			10.71345	67.83340	10.65271	68.17112		20.62	0.00	0	5,28
R209	On	05/08/2021	Bond Future			10.90812	68.57383	10.84506	68.91540		19.36	0.00	0	
R209	On	04/11/2021	Bond Future			11.10737	66.17175	11.04192	66.51707		18.38	0.00	0	1,00
Total R209 Future												0.00	0	32,43
R209	On	04/02/2021	Bond Future	10.11	Call			599.24000	0.59924	447,210	17.94	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,658.82000	2.65882	2,840,880	17.94	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			616.58000	0.61658	461,790	17.95	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,616.41000	2.61641	2,795,710	17.95	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			582.25000	0.58225	432,950	17.92	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,701.65000	2.70165	2,886,440	17.92	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,390.26000	2.39026	2,482,110	21.34	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,434.23000	5.43423	5,624,800	20.08	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,646.39000	1.64639	1,499,240	20.08	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,414.36000	6.41436	6,128,320	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,180.84000	2.18084	2,006,730	20.37	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call			5,152.13000	5.15213	4,887,420	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,934.36000	1.93436	2,007,370	21.85	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call			8,808.26000	8.80826	8,494,860	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,201.75000	1.20175	1,081,470	19.80	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call			4,288.81000	4.28881	4,042,940	21.34	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			700.01000	0.70001	724,960	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,770.14000	8.77014	8,457,050	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			691.76000	0.69176	716,390	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,693.96000	8.69396	8,381,510	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,413.65000	1.41365	1,465,330	22.41	0.00	0	3,70
R209	On	06/05/2021	Bond Future	10.25	Put			4,482.82000	4.48282	4,646,430	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,065.59000	3.06559	2,855,750	20.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,360.64000	3.36064	3,488,520	20.73	0.00	0	6,20
R209	On	06/05/2021	Bond Future	9.75	Put			6,520.78000	6.52078	6,738,220	19.80	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			708.34000	0.70834	733,610	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			683.59000	0.68359	707,910	22.41	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.23	Call			8,732.03000	8.73203	8,419,260	22.41	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
R209	On	06/05/2021	Bond Future	10.35	Put		4,136.52000	4.13652	4,289,640	20.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,416.53000	2.41653	2,231,930	20.47	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		2,180.80000	2.18080	2,255,210	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,125.84000	7.12584	6,858,190	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,163.88000	2.16388	2,237,800	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,062.47000	7.06247	6,795,810	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,197.83000	2.19783	2,272,740	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,094.13000	7.09413	6,826,970	20.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,565.13000	2.56513	2,651,320	19.75	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.18	Call		7,914.36000	7.91436	7,646,850	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,263.58000	2.26358	2,341,390	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,944.97000	7.94497	7,677,000	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,247.71000	2.24771	2,325,060	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,883.79000	7.88379	7,616,730	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,066.73000	3.06673	2,901,050	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,028.66000	6.02866	6,208,300	17.87	0.00	0	2,00
R209	On	04/11/2021	Bond Future	9.50	Put		10,267.34000	10.26734	10,518,090	17.30	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,323.00000	1.32300	1,228,430	17.30	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,370.26000	7.37026	7,111,130	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,279.54000	2.27954	2,357,800	19.75	0.00	0	
Total R209 Option											0.00	0	52,32
Total For R209											0.00	0	84,76
R210	On	04/02/2021	Bond Future			194.13585	194.13585	193.74786	193.74786		0.00	0	1,2
R210	On	06/05/2021	Bond Future			193.44883	193.44883	193.05727	193.05727		0.00	0	
R210	On	05/08/2021	Bond Future			195.60671	195.60671	195.21110	195.21110		0.00	0	
R210	On	04/11/2021	Bond Future			195.01613	195.01613	194.61634	194.61634		0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021	Bond Future			170.04262	170.04262	169.95402	169.95402		0.00	0	5,5
R212	On	06/05/2021	Bond Future			171.81779	171.81779	171.72871	171.72871		0.00	0	
R212	On	05/08/2021	Bond Future			171.40169	171.40169	171.31207	171.31207		0.00	0	
R212	On	04/11/2021	Bond Future			173.28537	173.28537	173.19491	173.19491		0.00	0	
Total R212 Future											0.00	0	5,5
Total For R212											0.00	0	5,5
R213	On	04/02/2021	Bond Future			9.35183	88.01108	9.31860	88.20326	13.18	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.54408	85.37995	9.50946	85.57433	14.64	0.00	0	
R213	On	05/08/2021	Bond Future			9.74137	86.31154	9.70524	86.50831	13.74	0.00	0	
R213	On	04/11/2021	Bond Future			9.94690	83.71101	9.90924	83.90996	12.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	8,85	
R213	On	04/02/2021	Bond Future	9.40	Call			1,522.05000	1.52205	1,343,180	13.34		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			1,052.29000	1.05229	1,065,600	13.34		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,554.98000	1.55498	1,374,840	13.35		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			1,027.75000	1.02775	1,039,790	13.35		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,489.50000	1.48950	1,311,920	13.33		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			1,077.27000	1.07727	1,091,870	13.33		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			131.62000	0.13162	130,890	15.92		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,238.44000	12.23844	12,043,350	15.92		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			136.19000	0.13619	135,480	15.92		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,281.96000	12.28196	12,086,860	15.92		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			133.89000	0.13389	133,170	15.92		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,325.47000	12.32547	12,130,360	15.92		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,196.30000	7.19630	7,027,980	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,592.63000	1.59263	1,621,080	14.84		0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,976.30000	4.97630	4,829,230	14.35		0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,648.07000	2.64807	2,697,770	14.35		0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,679.86000	2.67986	2,570,680	13.64		0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,443.85000	7.44385	7,273,670	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,492.52000	1.49252	1,519,110	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,479.47000	7.47947	7,309,030	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,478.64000	1.47864	1,504,970	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,408.30000	7.40830	7,238,380	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,506.51000	1.50651	1,533,360	14.84		0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,703.31000	4.70331	4,790,900	13.64		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,758.17000	1.75817	1,792,740	13.94		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,792.11000	7.79211	7,627,470	13.94		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,743.82000	1.74382	1,778,130	13.94		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,724.97000	7.72497	7,560,850	13.94		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,772.61000	1.77261	1,807,440	13.94		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,758.51000	7.75851	7,594,130	13.94		0.00	0	
Total R213 Option												0.00	0	60	
Total For R213												0.00	0	9,45	
R214	On	04/02/2021	Bond Future			10.88602	67.41951	10.83254	67.72795		20.16		0.00	0	15,32
R214	On	06/05/2021	Bond Future			11.07444	64.83058	11.01891	65.14230		22.55		0.00	0	
R214	On	05/08/2021	Bond Future			11.26733	65.53803	11.20959	65.85333		21.15		0.00	0	
R214	On	04/11/2021	Bond Future			11.46424	62.96619	11.40425	63.28495		20.12		0.00	0	
Total R214 Future												0.00	0	15,32	
R214	On	04/02/2021	Bond Future	10.32	Call			411.70000	0.41170	298,100	19.49		0.00	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
R214	On	04/02/2021	Bond Future	10.32	Put		3,490.51000	3.49051	3,685,350	19.49	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		424.85000	0.42485	308,820	19.50	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,441.39000	3.44139	3,633,800	19.50	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		398.84000	0.39884	287,660	19.47	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,540.00000	3.54000	3,737,260	19.47	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,528.20000	7.52820	7,249,230	24.52	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,151.71000	1.15171	1,184,460	24.52	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,563.80000	7.56380	7,284,450	24.52	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,139.80000	1.13980	1,172,170	24.52	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,599.43000	7.59943	7,319,710	24.52	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,127.99000	1.12799	1,159,990	24.52	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,499.65000	2.49965	2,572,080	22.36	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,684.22000	6.68422	6,442,290	22.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,529.46000	2.52946	2,602,830	22.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,718.35000	6.71835	6,475,950	22.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,514.51000	2.51451	2,587,410	22.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,752.51000	6.75251	6,509,640	22.36	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,863.37000	7.86337	7,617,540	21.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,523.66000	2.52366	2,596,590	21.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,797.07000	7.79707	7,552,020	21.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,549.75000	2.54975	2,623,460	21.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,830.22000	7.83022	7,584,770	21.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,536.67000	2.53667	2,609,980	21.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,32
Total for Bond											85,514,349.76	1,008	1,096,01
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
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	

Contract 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 R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			748.41100	748.41100	750.37600	750.37600				0.00	0	95
GOVI On 06/05/2021 GOVI			756.03400	756.03400	758.02500	758.02500				0.00	0	
GOVI On 05/08/2021 GOVI			764.19000	764.19000	766.20800	766.20800				0.00	0	
GOVI On 04/11/2021 GOVI			772.49200	772.49200	774.53400	774.53400				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			5,740.00000	0.57400	25,390,000			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			5,840.00000	0.58400	25,490,000			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			5,640.00000	0.56400	25,290,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			793,550.00000	79.35500	773,640,000			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			793,450.00000	79.34500	773,540,000			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			793,350.00000	79.33500	773,440,000			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	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			470,780.00000	47.07800	450,600,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			470,680.00000	47.06800	450,500,000			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			470,580.00000	47.05800	450,400,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			461,240.00000	46.12400	440,820,000			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			461,140.00000	46.11400	440,720,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			461,340.00000	46.13400	440,920,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	95
Total for GOVI										0.00	0	95
AL37 On 04/02/2021 Index Future			788.59300	788.59300	789.82300	789.82300				0.00	0	
AL37 On 06/05/2021 Index Future			796.62600	796.62600	797.87400	797.87400				0.00	0	
AL37 On 05/08/2021 Index Future			805.21900	805.21900	806.48700	806.48700				0.00	0	
AL37 On 04/11/2021 Index Future			813.96800	813.96800	815.25200	815.25200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/02/2021 Index Future			866.04700	866.04700	867.97900	867.97900				0.00	0	
AL7T On 06/05/2021 Index Future			874.86800	874.86800	876.82700	876.82700				0.00	0	
AL7T On 05/08/2021 Index Future			884.30600	884.30600	886.29300	886.29300				0.00	0	
AL7T On 04/11/2021 Index Future			893.91300	893.91300	895.92400	895.92400				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/02/2021 Index Future			757.27000	757.27000	759.30000	759.30000				0.00	0	23
ALBI On 06/05/2021 Index Future			764.98300	764.98300	767.04000	767.04000				0.00	0	
ALBI On 05/08/2021 Index Future			773.23500	773.23500	775.32000	775.32000				0.00	0	
ALBI On 04/11/2021 Index Future			781.63600	781.63600	783.74600	783.74600				0.00	0	
Total ALBI Future										0.00	0	23
Total For ALBI										0.00	0	23
IGOV On 04/02/2021 Index Future			270.26300	270.26300	269.75200	269.75200			340,531,380.00		126	98
IGOV On 06/05/2021 Index Future			273.08300	273.08300	272.56900	272.56900			0.00		0	
IGOV On 05/08/2021 Index Future			276.09500	276.09500	275.57800	275.57800			0.00		0	
IGOV On 04/11/2021 Index Future			279.16100	279.16100	278.63800	278.63800			0.00		0	
Total IGOV Future									340,531,380.00		126	97
Total For IGOV									340,531,380.00		126	97
Total for Index									340,531,380.00		126	1,21
JIBAR f On 20/01/2021 Jibar Future			3.65500	96.34500	3.64500	96.35500				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.52000	96.48000	3.51000	96.49000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.51500	96.48500	3.49500	96.50500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.46000	96.54000	3.43000	96.57000				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.46000	96.54000	3.42000	96.58000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.45000	96.55000	3.41500	96.58500				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.50000	96.50000	3.45000	96.55000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.66500	96.33500	3.60500	96.39500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.71500	96.28500	3.61000	96.39000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.01000	95.99000	3.93000	96.07000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.07000	95.93000	3.94000	96.06000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.45500	95.54500	4.45500	95.54500				0.00	0	
Total Jibar Future										0.00	0	30,00
Total For JIBAR FUTURE										0.00	0	30,00
Total for Jibar										0.00	0	30,00
5Y STN On 21/12/2021 Interest Rate Swap			90.50000	90.50000	90.49000	90.49000				0.00	0	3
Total 5Y STND Future										0.00	0	3

Contract 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 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										426,045,729.76	1,134	1,128,23
AA06 On 15/04/2021 Spot Bond					0.00000	99.87440				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.25500	103.39043	5.25500	103.37574			1,051,000,000,000.00	200,000,000	100,000,00	
Total AA07 SPOT									1,051,000,000,000.00	200,000,000	100,000,00	
Total For AA07									1,051,000,000,000.00	200,000,000	100,000,00	
ABCPI3 On 07/12/2023 Spot Bond			3.52000	300.96138	3.52000	300.90762				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.41992				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.88124				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.38913	9.65000	100.36314				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.66447				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.41465				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.31921				0.00	1,596,000,000	798,000,00
Total ABFN14 SPOT										0.00	1,596,000,000	798,000,00
Total For ABFN14										0.00	1,596,000,000	798,000,00
ABFN11 On 11/11/2022 Spot Bond					0.00000	101.97817				0.00	0	

Contract 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	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.95482				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.46835				0.00	1,320,000,000	
Total ABFN21 SPOT										0.00	1,320,000,000	
Total For ABFN21										0.00	1,320,000,000	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.01921				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.22819				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.15140				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.54369				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.68751				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.48505				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.40740				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.42158				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.68648				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	101.25326				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.30123				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.06911				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.35878				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.67598				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.25310				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.00390				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.78765				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.06639				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.90267				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.29175				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.98788				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	99.98746				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.98722				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.28093				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.54214				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.57276				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.77926				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.12699				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.53972				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.28000	4.28000	4.28000	146.30395				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	70.93017	100.00000	70.76647				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.35000	7.35000	7.35000	138.34477				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.51154	100.00000	18.46858				0.00	0	

Contract 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	99.01830				0.00	0	8,326,50
Total ABKS1 SPOT										0.00	0	8,326,50
Total For ABKS1										0.00	0	8,326,50
ABN05 On 18/04/2021 Spot Bond			2.81000	216.30813	2.81000	216.27372				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	146.71320				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	181.21381				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	207.61773				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.09500	6.09500	6.09500	106.13457				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.66500	6.66500	6.66500	119.20626				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.75500	4.75500	4.75500	102.34833				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.28500	103.68039	4.28500	103.66835				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.59500	108.10726	4.59500	108.09369				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.91500	110.07301	4.91500	110.05825				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			6.23000	118.94346	6.23000	118.92332			747,600,000,000.00	120,000,000	60,000,000
Total ABS16 SPOT									747,600,000,000.00	120,000,000	60,000,000
Total For ABS16									747,600,000,000.00	120,000,000	60,000,000
ABS17 On 11/11/2027 Spot Bond			7.44000	118.71416	7.44000	118.69021			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			5.06500	114.86909	5.06500	114.85322			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.55000	113.51500	6.55000	113.49479			1,179,000,000,000.00	180,000,000	90,000,000
Total ABS7 SPOT									1,179,000,000,000.00	180,000,000	90,000,000
Total For ABS7									1,179,000,000,000.00	180,000,000	90,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.57380	100.00000	12.54567			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.87000	1.87000	1.87000	314.49793			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.40000	171.32517	1.40000	171.30449			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.54000	9.54000	9.54000	104.13567			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.39884			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.38640			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.37106			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.37295			0.00	0	
Total ACL145 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 ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.85876				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.38540				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.38540				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.39601				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.39601				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	170.05628				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	172.67090				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.36546				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22€ On 26/01/2021 Spot Bond					0.00000	101.17181				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.36296				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.35360				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.62240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.84187				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.65731				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.66427				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.70758				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.16013				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.33179				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.63038				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.80913				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.79873				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.70014				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	99.93178				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.93178				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.91965				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.93384				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.93451				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.92710				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.91970				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.89558				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.88823				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.89358				0.00	200,000,000	150,000,000
Total AHF5A1 SPOT										0.00	200,000,000	150,000,000
Total For AHF5A1										0.00	200,000,000	150,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.68378				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.78500	113.62436	5.78500	113.60676				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.72549				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.78109				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.16968				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.95628				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.17190				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.72543				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.78102				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.16949				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.66983				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.75324				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.80882				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.28031				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.66500	112.91051	6.66500	112.89018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.78500	111.64396	5.78500	111.62638				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.27000	94.00856	11.27000	93.98010				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.78000	162.37834	6.78000	162.33516				0.00	0	624,000,00
Total AIRL01 SPOT										0.00	0	624,000,00
Total For AIRL01										0.00	0	624,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	99.94901				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.22640				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.48616				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	101.00999				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.42339				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.66225				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.84511				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.25128				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	100.43249				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.28000	222.17840	5.28000	222.12822				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.29500	200.24639	5.29500	200.20108				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.55576				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										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			2.38000	169.62698	2.38000	169.60203				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	97.85117				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.03895				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.05101				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.42500	169.54962	2.42500	169.52447				0.00	0	
Total ASN149 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 ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.72298				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.66211				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.42000	174.04608	5.42000	174.00612				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	100.97329				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.78424				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.58410				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.42845				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.22910				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.32000	100.75531	5.32000	100.73260				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.33367				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.33879				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.36535				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	100.90648				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.03527				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.65231				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN25 On 29/05/2021 Spot Bond					0.00000	100.59236				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.42721				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.33021				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.82104				0.00	80,000,000	20,000,00
Total ASN278 SPOT										0.00	80,000,000	20,000,00
Total For ASN278										0.00	80,000,000	20,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.78685				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.72271				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.47985				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.25134				0.00	80,000,000	20,000,00
Total ASN291 SPOT										0.00	80,000,000	20,000,00
Total For ASN291										0.00	80,000,000	20,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.36172				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.46449				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.46670				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	96.88695				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.45500	5.45500	5.45500	88.89846				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.34223				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.39161				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.95315				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.34485				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.43000	99.33991	5.43000	99.31722				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.36792				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.80428				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.80428				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.33362				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.34624				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.35233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.35233				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.65219				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.42399				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.34544				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.35854				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.09430				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.44181				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.44181				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.41844				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.34856				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.69552				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39: On 17/12/2025 Spot Bond					0.00000	100.40430				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.34607				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.40838				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.53198				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	104.72375				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.39416				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.39416				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.31042				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.32047				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.43956				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.42106				0.00	0	
Total ASN458 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.26529				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.93524				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.93457				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	104.79299				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	105.00515				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	104.32427				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	105.01929				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.94360				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.12538				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	104.58663				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	104.37490				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.79211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.35714				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.42712				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.12883				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	101.16300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond					0.00000	104.10638				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.35589				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.51465				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.49940				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.17033				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.42314				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.39718				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39543				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39543				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.31786				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.30987				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.16022				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.34657				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.58213	9.00000	102.63836				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.53000	8.18000	102.37556				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.54146	8.36000	102.42784				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.54146	8.36000	102.42784				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.17445				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.06290				0.00	0	
Total ASN517 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 ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	99.98784				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN521 On 31/07/2022 Spot Bond			9.10000	103.78501	9.10000	102.11918				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			11.05000	104.52484	11.05000	102.36137				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN531 On 31/07/2024 Spot Bond			11.00000	104.40201	11.00000	102.07945				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.65195				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.03634	10.50000	101.63973				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN531 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.70268				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN531 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.62137				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	103.87194	10.50000	101.38082				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.15553				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.70037				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.85202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.50250				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN544 On 31/07/2023 Spot Bond			10.60000	103.57009	10.60000	104.76936				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.41904				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.18500	107.54852	5.18500	107.53332				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.84532	9.30000	102.81951				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.89656				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.02874				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.69754				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.65278				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.19309				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.69000	102.71426	5.69000	102.69843				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	100.02913				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.62971				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.29162				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.28820				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.98500	7.98500	7.98500	106.80485				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.26543				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.26543				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.15000	10.15000	10.15000	111.53839				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.18491				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.26154				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.00734				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.00745				0.00	0	
Total BAYA76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.97607				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.30043				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.30043				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.91242				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.30924				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.29996				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.30869				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.29098				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.30855				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.34430				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.35225				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.35225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.35225				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.36123				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.35283				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.35283				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.37043				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.86510				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.09500	7.09500	7.09500	107.66199				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.01606				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.95453				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.12993				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.56027				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.78500	111.96361	6.78500	111.94297				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.79019				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.10089				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.68500	104.09871	6.68500	104.08002				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.74109				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.78500	108.14194	5.78500	108.12518				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.41775				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.36050				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.94243				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.21468				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.12945				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.29390				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.09583				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.56178				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.81338				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.02332				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.52500	112.13331	5.52500	112.11643				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.39555				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.55094				0.00	500,000,000	500,000,000
Total BID13 SPOT										0.00	500,000,000	500,000,000
Total For BID13										0.00	500,000,000	500,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.29936				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.97670				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.24357				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.01642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.89300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.71000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.11800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.30146				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.89595				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.14247				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.68329				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.86739				0.00	0	1,000,000,00
Total BPPF20 SPOT										0.00	0	1,000,000,00
Total For BPPF20										0.00	0	1,000,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.25477				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.92853				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.91173				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.98933				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.01227				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.01331				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.86707				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.91169				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.95049				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.31169				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.97248				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 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			4.38500	104.15358	4.38500	104.14123				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.86098				0.00	0	
Total CBL28 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 CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.77545				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.59000	114.02470	6.59000	114.00440				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.94000	115.01796	6.94000	114.99640				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.47000	116.71162	7.47000	116.68798				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.89000	106.14262	8.89000	103.54666				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.39519				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.20477				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.51276				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.28180				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.39524				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.88552				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.95105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.75131				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.73513				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.35721				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.46839	3.14000	160.36152				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.35000	2.35000	2.35000	160.57692				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.05052	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.89454				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.55500	114.66138	6.55500	114.64094				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.77668	8.70700	127.37100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.35094				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.24753				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.57073				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.38000	103.94413	5.38000	103.92896				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.21974	10.98000	102.18955				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.14015				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	121.69273	6.50000	123.08400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.35850				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.36620				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.36171				0.00	0	
Total CLN394 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 CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.86060				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.85269				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.85269				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.04200				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.15368				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.28000	103.72196	5.28000	103.70723				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.35000	169.67859	2.35000	169.65377				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.82000	131.50849	5.82000	131.47711				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.06000	130.33279	6.06000	130.30086				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.85156				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.99183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.15073				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.98500	107.88454	5.98500	107.86696				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	100.96799				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.41288				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.78045				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.94577				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	55.04531	100.00000	54.92214				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	101.06797				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.18598				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	101.25311				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.48000	104.68069	5.48000	104.66514				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.21177	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.78500	109.10701	5.78500	109.09012				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.77846				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.42347				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.70620				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.18500	116.13375	6.18500	116.11421				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.50976				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.78402				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.03090				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.03272				0.00	0	
Total CLN502 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 CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.34381				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	102.03756				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.70068				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.64961				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.56190				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.30228	9.96000	103.27455				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.06031	10.01000	102.03293				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.76898				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.38715	9.60000	101.81957				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.46198				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.67183				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.87273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.20591	9.20000	103.18027				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.08839				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.70485				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.34459				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.81841				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.24789				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.43187				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.46198				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.39294				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.92304				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.32000	8.32000	8.32000	107.37315				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.49880				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.13994				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.91162				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	131.71500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.66427				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
CLN545 On 17/01/2024 Spot Bond					0.00000	99.91364				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.79000	113.93086	7.79000	113.90721				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.84000	110.81112	7.84000	110.78758				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.93000	110.54549	7.93000	110.52175				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.42650				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
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	

Contract 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 CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.88584				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.88092				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.72933				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.90157				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	123.12200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.93903				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.60806	10.19000	101.59954				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.79000	111.13007	7.79000	111.10662				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.95379				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.66284				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.64209				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.61805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.87886				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.99254				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.20987				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.02000	109.43209	8.02000	109.40832				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.93167				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.43732				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.88402				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.45355				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.43022				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.92624				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.15011				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.92011				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.62235				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
CLN58 On 16/09/2025 Spot Bond					0.00000	100.50127				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	99.93384				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.60434				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.09067				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.52663				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.42000				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.40449				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.49177				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.33802				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.04000	136.85723	4.04000	110.75849				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.71572				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.23864				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.71572				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.24475				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.14160				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.47855				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40449				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40449				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	98.23500				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	103.81565				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.90296				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.83027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	99.98177				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.92372				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.71842				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.92015	9.32000	101.89466				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.12505				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	99.98191				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.55577				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.69067				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.62228				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.29112				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.13301				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.41470				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.60431				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.03986				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.95148				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.16154				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.86500	110.14548	5.86500	110.12819				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.91303				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.02354				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.04500	63.72320	12.04500	85.71299				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.69847				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.49000	107.58461	8.49000	107.56031				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.90854				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.67059				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.03818				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.91772				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.55155				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.68368				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.90405				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.85158				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.80489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.99389				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.93346				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.68785				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.39671				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.10453				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.39741				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.90405				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.64015				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.90405				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.70912				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.90405				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 18/02/2021 Spot Bond					0.00000	100.64683				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.43957				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.37106				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.37548				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.38978				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.64900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	96.67900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	100.02400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	123.68100				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.07687				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.16968				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.10162				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.37041				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.48081				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.72426				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.00885				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.51565				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.61746	137.58877	4.61746	111.79160				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.61746	137.58877	4.61746	111.79233				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.89490				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.03130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.09115				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.08364				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.36166				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.61875				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.05075				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.51048				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.34548				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.35546				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.90454				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.41217				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.42392				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.42368				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.37100				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.23176				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.37105				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.12299				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.57221				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.10905				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.23570				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.01104				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	85.43219				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.34073				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.57681				0.00	0	
Total CLN700 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.78441				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.66316				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.66358				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.91468				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.59914				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.98466				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.12106				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.48196				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.36212				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.94157				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.19174				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.41616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.75407				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.36461				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.36461				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.36461				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.95270				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.12189				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.43265				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.92236				0.00	0	
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	82.25344				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.55102				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	82.98332				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.33409				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.33409				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.33409				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.34032				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.34032				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.34032				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.55700				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.62881				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.09500	107.68262	7.09500	107.66199				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.83996				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.23500	112.05441	7.23500	112.03254				0.00	0	14,000,000.00
Total COJ05 SPOT										0.00	0	14,000,000.00
Total For COJ05										0.00	0	14,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.69500	104.28357	5.69500	104.26747				0.00	0	
Total COJ07 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 COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.94000	111.35594	8.94000	111.32919				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.96500	113.79859	5.96500	113.78022				0.00	0	71,100,000,00
Total COJG01 SPOT										0.00	0	71,100,000,00
Total For COJG01										0.00	0	71,100,000,00
COT01 On 03/04/2023 Spot Bond			6.62000	107.61673	6.62000	107.59748				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.35000	107.24750	9.35000	107.22058				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			9.44000	101.12564	9.44000	101.10002				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			8.98500	8.98500	8.98500	108.15773				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.64942				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.37100				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.39493				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.14988				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.55080				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.03881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.29481				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.52218				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.34209				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.25934				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.51680				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.85727				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.67122				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.78299				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.19000	8.19000	8.19000	108.88388				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.21694				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.73244				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			5.73500	102.03014	5.73500	102.01450				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.10000	111.43620	6.10000	111.41800				0.00	0	3,514,169,20
Total DV23 SPOT										0.00	0	3,514,169,20
Total For DV23										0.00	0	3,514,169,20
DV23/R On 27/02/2023 Spot Bond			100.00000	29.74889	100.00000	29.68341				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.74889	100.00000	29.68341				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.65500	115.22420	5.65500	115.20675				0.00	0	3,000,000,00
Total DV24 SPOT										0.00	0	3,000,000,00
Total For DV24										0.00	0	3,000,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	103.90565	9.69000	103.87895				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.90565	9.69000	103.87895				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.26000	98.01025	11.26000	97.98108				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	104.07014	10.10000	104.04228				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.07014	10.10000	104.04228				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.62472				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.90726				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.45032				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.27761				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	96.94113				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.52101				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.74062				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.47232				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.53244				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.48711				0.00	4,000,000,000	3,520,000,000
Total DVFB25 SPOT										0.00	4,000,000,000	3,520,000,000
Total For DVFB25										0.00	4,000,000,000	3,520,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.06782				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.89667				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.66094				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.95365				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.78804				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.82966				0.00	0	
Total DVFB31 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 DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.62500	110.83904	4.62500	110.82527				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.19000	108.35479	5.19000	108.33946				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.09500	114.27647	6.09500	114.25752				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.54000	101.31254	5.54000	101.28886				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.32000	89.53757	5.32000	89.51739				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	132.69773	2.25000	132.67868				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.65000	134.22193	4.68000	133.93371				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.70200	119.41304	4.70200	119.38782				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.75000	116.85068	4.75000	116.82611				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.20000	102.70817	5.20000	102.68518				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.29000	91.62031	5.29000	91.59974				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.69773	2.25000	132.67868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	147.35364				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.00331				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	111.59495				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.63320				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.11233				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.43288				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.63213				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.13717				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN012 On 23/12/2021 Spot Bond					0.00000	101.24587				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.16500	104.53165	5.16500	104.51697				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.51000	106.30178	8.51000	106.27731				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.86000	10.86000	10.86000	96.44322				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.21000	11.21000	11.21000	100.81013				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			8.59000	8.59000	8.59000	104.07457				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.59000	8.59000	8.59000	105.60250				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.51000	11.51000	11.51000	78.24468				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.27500	10.27500	10.27500	102.17090				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.51000	11.51000	11.51000	95.83320				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.73778				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.60283				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.50041				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.51550				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.44429				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.43342				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.86516				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.63907				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	100.38861				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.86768				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.56213				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.57881				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.93189				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.52007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.05735				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.77393				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.73502				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.83612				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.74279				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.78166				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.72261				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.70392				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.82053				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.51500	113.19993	5.51500	113.18319			441,200,000,000.00	80,000,000	75,690,900	
Total ES23 SPOT									441,200,000,000.00	80,000,000	75,690,900	
Total For ES23									441,200,000,000.00	80,000,000	75,690,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.69419	10.00000	104.66643			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									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
ES26 On 02/04/2026 Spot Bond			7.70000	102.85901	7.70000	102.83767			2,772,000,000,000.00	360,000,000	3,383,234,10
Total ES26 SPOT									2,772,000,000,000.00	360,000,000	3,383,234,10
Total For ES26									2,772,000,000,000.00	360,000,000	3,383,234,10
ES26/R On 02/04/2026 Spot Bond			7.85000	102.22434	7.85000	102.20272			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.45500	76.37965	11.39500	76.67710			538,614,100,000,000.00	47,020,000,000	23,186,893,80
Total ES33 SPOT									18,614,100,000,000.00	47,020,000,000	23,186,893,80
Total For ES33									18,614,100,000,000.00	47,020,000,000	23,186,893,80
ES33/R On 15/09/2033 Spot Bond			7.50000	102.49158	7.50000	102.47073			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.89500	75.76177	11.89500	75.73772			171,288,000,000,000.00	14,400,000,000	15,481,377,60
Total ES42 SPOT									1,288,000,000,000.00	14,400,000,000	15,481,377,60
Total For ES42									1,288,000,000,000.00	14,400,000,000	15,481,377,60
ES42/R On 25/04/2042 Spot Bond			8.50000	101.86966	8.50000	101.84636			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.92286			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.56789			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.44021			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.36791			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.04374			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.72499			0.00	0	
Total FIFB15 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 FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.77356				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.81307				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.07347				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.77578				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.95570				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13			5.51500	5.51500	5.51500	102.82490				0.00	0	
FRB14 On 02/06/2021 Spot Bond										0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.11692				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	100.62103				0.00	648,000,000	648,000,000
Total FRB18 SPOT										0.00	648,000,000	648,000,000
Total For FRB18										0.00	648,000,000	648,000,000
FRB19 On 14/04/2021 Spot Bond			6.45500	104.50909	6.45500	104.49089				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.50719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.95148				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.31548				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.97796				0.00	3,000,000,000	1,500,000,000
Total FRB23 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRB23										0.00	3,000,000,000	1,500,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.29792				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.38681				0.00	0	2,070,000,000
Total FRB25 SPOT										0.00	0	2,070,000,000
Total For FRB25										0.00	0	2,070,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.63900				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.29000	109.27716	8.29000	109.25277				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	101.30475				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.40000	171.32517	1.40000	171.30449				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	312.39112				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	147.02141				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.56000	183.80813	4.56000	183.77016				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	97.27867				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	208.03364				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.07000	77.98930	6.07000	77.97004				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.54000	84.11360	5.54000	84.09393				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	139.64250				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	90.23235				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 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 FRC207										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC210 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	
FRC221 On 31/01/2022 Spot Bond			2.46000	169.48948	2.46000	169.46419				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			3.32000	168.02178	3.32000	167.99282				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	101.10526				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	100.46079				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC253 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC253 SPOT										0.00	0	
Total For FRC253										0.00	0	
FRC254 On 17/07/2027 Spot Bond					0.00000	101.77234				0.00	0	
Total FRC254 SPOT										0.00	0	
Total For FRC254										0.00	0	
FRC255 On 20/06/2021 Spot Bond					0.00000	101.12379				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	103.25620				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.11049				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.33980				0.00	0	

Contract 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	101.94808	9.80000	101.92114				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 04/03/2021 Spot Bond					0.00000	100.54854				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.69068				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.40224				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	110.30149				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.69702				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.22241				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.40895				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	108.35177				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.35049				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.17103				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 26/01/2021 Spot Bond					0.00000	101.36620				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.09898				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.07543				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.82900				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.84483				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.46443				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.18502				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.86844				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.79712				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.16679				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.61882				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.98555				0.00	0	
Total FRC308 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.34298				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.39468				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.51000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.28000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.43333				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.42000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.90892				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.48341				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.12690				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.83837				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.43318				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.44323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.39889				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.13179				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.79393				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.19228				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.64543				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.90003				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.97300				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.04343				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.04343				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.45906				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.72540				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

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(O)n 13/09/2021 Spot Bond					0.00000	106.08743				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	103.58752				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 09/06/2021 Spot Bond					0.00000	100.52893				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.17638				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	101.35374				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	100.51281				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	100.69148				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	100.35857				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	99.97082				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 03/08/2021 Spot Bond					0.00000	100.95053				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	100.46533				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	100.41025				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.28489				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.11570				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.00264				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.71346				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.88354				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.80930				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.20501				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.63833				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	168.36739				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	168.46977				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	168.50391				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.95000	93.63155	4.95000	93.61114				0.00	0	

Contract 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			5.22000	102.06350	5.22000	102.04077				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.47187				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.77535				0.00	3,300,000,000	2,100,000,000
Total FRJ21 SPOT										0.00	3,300,000,000	2,100,000,000
Total For FRJ21										0.00	3,300,000,000	2,100,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.43382				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.05821				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.38152				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.49934				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.84755				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.29777				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.68699				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.72800	4.72800	4.72800	86.75485				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			5.14000	5.14000	5.14000	103.10228				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.43901				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.01514				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.28000	101.27611	5.28000	101.25339				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.23000	201.54338	5.23000	201.49810				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.42000	99.46755	5.42000	99.44488				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	200.89822				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.77000	142.07046	3.77000	142.04428				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.64496	3.70500	124.62221				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.27000	101.40683	5.27000	101.38411				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.38000	198.56563	5.38000	198.52020				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.43000	197.58489	5.43000	197.53947				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			3.30000	180.35244	3.30000	144.60423				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.46000	196.99927	5.46000	196.95382				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.42000	99.46755	5.42000	99.44488				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.23000	176.15052	5.23000	176.11096				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.17000	90.42782	6.17000	90.40542				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.12000	177.38223	5.12000	177.34292				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.18000	176.70917	5.18000	176.66971				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.97000	187.35959	5.97000	187.31381				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.12000	90.99802	6.12000	90.97559				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	99.44488				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.40000	99.72349	5.40000	99.70081				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.99000	178.85066	4.99000	178.81165				0.00	0	

Contract 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			5.74000	191.63408	5.74000	191.58845				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.12000	177.38223	5.12000	177.34292				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.12000	177.38223	5.12000	177.34292				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.41000	174.15613	5.41000	174.11618				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.07000	140.46480	4.07000	140.43780				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.16000	170.00600	2.16000	169.98200				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.47000	173.49709	5.47000	173.45702				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	173.05933	5.51000	173.01919				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.04000	140.62441	4.04000	140.59750				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.98500	178.90743	4.98500	178.86841				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	172.90992				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
FRS16 On 06/06/2025 Spot Bond					0.00000	16.14544				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.08169				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.93211				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.92472				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.40098				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.26564				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	141.40013				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	158.80190				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.67323				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	157.58503				0.00	0	
Total FRS187 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	135.16218				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	22.33800				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.85584				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.99720				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.88945				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.68220				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	115.28706				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	99.98566				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.74761				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	122.40864				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	112.51809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	105.09026				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.30863				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	104.47957				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.19753				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	105.57777				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	104.40813				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.35857				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	104.37252				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.90971				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	103.93966				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.86994				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	95.75119				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	96.93198				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	96.32346				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.85479				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.07343				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	102.06055				0.00	0	
Total FRS239 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 FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	97.73172				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.75157				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.86053				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	97.23603				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.09713				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	312.05564				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	314.28651	1.90000	314.24417				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	314.24417				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.40000	171.32517	1.40000	171.30449				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.40000	171.32517	1.40000	171.30449				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.97440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.12000	94.53169	5.12000	94.51089				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.75000	66.75716	4.75000	99.53561				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	145.21108				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	143.67214				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	305.43785				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.70500	4.70500	4.70500	108.97711				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.54000	119.08913	5.54000	119.07126				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.89000	119.71398	5.89000	119.69510				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.70000	115.83005	6.70000	115.80907				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.68000	121.06683	6.68000	121.04486				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.10000	122.11149	7.10000	122.08833				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			8.22500	114.01472	8.22500	113.98975				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.70000	109.05820	8.70000	109.03297				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.62000	116.51926	8.62000	116.49225				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.87500	77.58675	10.87500	77.56418				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.16777				0.00	0	70,000,00
Total FS6A2 SPOT										0.00	0	70,000,00
Total For FS6A2										0.00	0	70,000,00
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.46318				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.67793				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.59985				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.64108				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.66612				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67348				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.82527				0.00	0	
Total GBL04 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 GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.48541			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.59415			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.69453			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.53711			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.57863			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.86155			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.42000	104.28733	4.42000	104.26617			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.19396			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.87824			0.00	0	10,000,00
Total GRT11 SPOT									0.00	0	10,000,00
Total For GRT11									0.00	0	10,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.89531			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.06586			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.66500	113.75902	5.66500	113.74156			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.45880				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.01870				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.24000	107.01870	8.24000	106.99496				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.93467				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.04936				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.24100				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.82909				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.37558				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.80736				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.43146				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.44990				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	96.89109				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.58040				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.37718				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.92432				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.29007				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.23240				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.18902				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.96171				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.25871				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.85274				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.71325				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.31741				0.00	0	
Total GRT45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.30132				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.66641				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.20631				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.70033				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.70991				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.19821				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.58807				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.51334				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.38780				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.47067				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.97056				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.71934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.57070				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.50430				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.20207				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.18964				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.18615				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	309.26852	2.50000	309.22182				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	313.12466				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.77500	107.51847	9.77500	107.49059				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.28000	73.96294	5.28000	93.49017				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.45500	89.19457	11.45500	89.16758				0.00	0	5,175,000,00
Total HWAY34 SPOT										0.00	0	5,175,000,00
Total For HWAY34										0.00	0	5,175,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.36637	100.00000	13.33696				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 31/07/2035 Spot Bond			11.51500	88.37628	11.51500	88.34940				0.00	0	5,345,000,00
Total HWAY35 SPOT										0.00	0	5,345,000,00
Total For HWAY35										0.00	0	5,345,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.36552	100.00000	13.33610				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	100.14652				0.00	0	25,370,000,00
Total HWF11 SPOT										0.00	0	25,370,000,00
Total For HWF11										0.00	0	25,370,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.17155				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	100.58643				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.59500	148.56802	2.62000	148.40344				187,281,259,509,000.00	72,170,042,200	276,823,063,60
Total I2025 SPOT										187,281,259,509,000.00	72,170,042,200	276,823,063,60
Total For I2025										187,281,259,509,000.00	72,170,042,200	276,823,063,60
I2029 On 31/03/2029 Spot Bond			3.95000	103.73826	3.95000	103.71852				22,546,626,860,000.00	5,708,006,800	182,663,226,60
Total I2029 SPOT										22,546,626,860,000.00	5,708,006,800	182,663,226,60
Total For I2029										22,546,626,860,000.00	5,708,006,800	182,663,226,60
I2033 On 28/02/2033 Spot Bond			4.45000	98.58210	4.45000	98.56197				9,581,909,100,000.00	2,153,238,000	104,868,706,40
Total I2033 SPOT										9,581,909,100,000.00	2,153,238,000	104,868,706,40
Total For I2033										9,581,909,100,000.00	2,153,238,000	104,868,706,40
I2038 On 31/01/2038 Spot Bond			4.46500	112.63747	4.52000	111.80085				197,570,116,280,000.00	268,212,792,000	322,416,220,40
Total I2038 SPOT										197,570,116,280,000.00	268,212,792,000	322,416,220,40
Total For I2038										197,570,116,280,000.00	268,212,792,000	322,416,220,40
I2046 On 31/03/2046 Spot Bond			4.55000	99.60735	4.55000	99.58679				552,110,258,700,000.00	121,342,914,000	393,058,775,90
Total I2046 SPOT										552,110,258,700,000.00	121,342,914,000	393,058,775,90
Total For I2046										552,110,258,700,000.00	121,342,914,000	393,058,775,90
I2050 On 31/12/2050 Spot Bond			4.52500	100.90707	4.54000	100.60586				227,021,203,270,000.00	271,164,906,800	270,146,953,90
Total I2050 SPOT										227,021,203,270,000.00	271,164,906,800	270,146,953,90
Total For I2050										227,021,203,270,000.00	271,164,906,800	270,146,953,90
IBL101 On 24/05/2022 Spot Bond			5.50000	5.50000	5.50000	105.87099				0.00	0	
Total IBL101 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 IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.83073				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.62000	308.27674	2.62000	308.22919				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.87886				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.61424				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.82351				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.64621				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.73319				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.26164				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.73397				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.02576				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.70086				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.03099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.84714				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.31519				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.93652				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.69058				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.64198				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.53177				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.45673				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.67062				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.64772				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.64401				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.40804				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.34929				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.13992				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.54206				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.56877				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.59827				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.64168				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.51000	1.51000	1.51000	171.11211				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.14500	115.58497	6.14500	115.56596				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.18182				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.80000	170.62896	1.80000	170.60653				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.57500	111.01442	4.57500	111.00055				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.00481				0.00	0	
Total IBL86 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 IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.38500	103.59190	4.38500	103.57964				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	78.17393	100.00000	78.01504				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.73039				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.12754				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.40011				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.46000	108.22583	7.46000	108.20394				0.00	0	300,000,00
Total IDCG06 SPOT										0.00	0	300,000,00
Total For IDCG06										0.00	0	300,000,00
IDCG08 On 13/05/2030 Spot Bond			9.76000	111.04243	9.76000	111.31003				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.53198				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.06000	113.81925	8.06000	113.79454				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.01256				0.00	0	10,000,00
Total IDCG12 SPOT										0.00	0	10,000,00
Total For IDCG12										0.00	0	10,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87657				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.77102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.54328				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.18313				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.88282				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.40486				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.71806				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.35509				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.64374				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.18298				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.42323				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.94000	106.82395	6.94000	106.80393				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.24000	103.05102	5.24000	103.03642				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.63882				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.83499				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.57770				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.79895				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.57825				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.41508				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.68500	105.84221	6.68500	105.82294				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.77796				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.79893				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.41094				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.32532				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.33128				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.95302				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.44445				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.94058				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.97268				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.88214				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.89969				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.23320				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.49109				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.13778				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.44153				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	101.24717	2.75000	101.23965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.88000	169.06978	5.88000	169.02889				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.35040				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.68500	105.69298	6.68500	105.67373				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.17805				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.02647				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.45562				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.90000	3.90000	3.90000	167.01134				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.00816				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.50500	106.52032	7.50500	106.49865				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.15880				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.52000	7.52000	7.52000	105.85045				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.46708				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.40000	169.59260	2.40000	169.56756				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.38890				0.00	0	1,262,000,00
Total IV046 SPOT										0.00	0	1,262,000,00
Total For IV046										0.00	0	1,262,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	101.94922				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.78000	170.13750	5.78000	170.09681				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.21204				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.68500	103.74747	10.68500	103.71813				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.00000	105.25692	6.00000	105.23982				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.24762				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.25371				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.24965				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.18260				0.00	0	
Total IVC109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.65000	102.89407	5.65000	102.87845				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.48105				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.96253				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.30443				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.19997				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.69415				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.04767				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.58442				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.15342				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.20585				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.32736				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.96965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.92117				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.58667				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	100.83698				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	99.88149				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.22189				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.41833				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.45056				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.27808				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.77528				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	99.92032				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.54213				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.21308				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.03049				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.05591				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.05592				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.78859				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.84721				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.40276				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.25743				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.25704				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.48026	7.40000	100.46019				0.00	0	
Total IVC186 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 IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.65003				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.68491				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.42993				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.65489				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.62878				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.57442				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.55269				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.49842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.47673				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.40087				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.15353				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.43655				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.08880				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.23500	105.22410	6.23500	105.20636				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.81430				0.00	0	1,500,000.00
Total KAP012 SPOT										0.00	0	1,500,000.00
Total For KAP012										0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	98.45048				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.91885				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.32701				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.63957				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.91077				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.15085				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.03000	130.98070	8.03000	130.95223				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.82507				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.72986				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.46500	105.94188	6.46500	105.92337				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.39464				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.48500	108.36504	8.48500	108.34031				0.00	0	
Total LBK24 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 LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.73808				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.57092				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.84500	95.55789	11.84500	95.52752				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.48500	101.47845	9.48500	101.45262				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	95.38154				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.03726				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.92545				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.07538				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.31402				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.85887				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.46442				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.61578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.03500	109.54769	6.03500	109.52980				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.42628				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77065				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.92081				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.29230				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.57446				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.28775				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.52012				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.48755				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.94872				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.97543				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.68820				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.71763				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.73971				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.72570				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.76390				0.00	0	20,000,00
Total MBF059 SPOT										0.00	0	20,000,00
Total For MBF059										0.00	0	20,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.87596				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.70582				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.31576				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.50861				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.59500				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.64945				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.76324				0.00	0	
Total MBP038 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 MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.64546				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.62719				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.12208				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.96021				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.20735				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.33779				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.95138				0.00	0	10,000,00
Total MBP046 SPOT										0.00	0	10,000,00
Total For MBP046										0.00	0	10,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.58149				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.20737				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.21171				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.04352				0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	1,200,000.00
Total For MBP050										0.00	0	1,200,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.50971				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.81000	104.18130	4.81000	104.16768			11,544,000,000.00	2,400,000,000.00	2,400,000,000	800,000.00
Total MMIG02 SPOT									11,544,000,000,000.00	2,400,000,000	800,000,000	
Total For MMIG02									11,544,000,000,000.00	2,400,000,000	800,000,000	
MMIG0 On 12/08/2025 Spot Bond			6.98500	6.98500	6.98500	121.38793			0.00	0	0	
Total MMIG04 SPOT									0.00	0	0	
Total For MMIG04									0.00	0	0	
MMIG0 On 12/08/2022 Spot Bond			5.28500	112.90419	5.28500	112.88819			0.00	0	0	1,050,000.00
Total MMIG05 SPOT									0.00	0	0	1,050,000.00
Total For MMIG05									0.00	0	0	1,050,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.00517			0.00	0	0	
Total MMIG06 SPOT									0.00	0	0	
Total For MMIG06									0.00	0	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.89268			0.00	0	0	
Total MMIG07 SPOT									0.00	0	0	
Total For MMIG07									0.00	0	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.03057			0.00	0	0	800,000.00
Total MML01 SPOT									0.00	0	0	800,000.00
Total For MML01									0.00	0	0	800,000.00
MML02 On 10/12/2026 Spot Bond			7.59000	108.84995	7.59000	108.82768			0.00	0	0	
Total MML02 SPOT									0.00	0	0	
Total For MML02									0.00	0	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.89320			0.00	0	0	
Total MTN07 SPOT									0.00	0	0	
Total For MTN07									0.00	0	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.74036			0.00	40,000,000	40,000,000	20,000.00
Total MTN09 SPOT									0.00	40,000,000	40,000,000	20,000.00
Total For MTN09									0.00	40,000,000	40,000,000	20,000.00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.87402			0.00	0	0	
Total MTN10 SPOT									0.00	0	0	
Total For MTN10									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
MTN11 On 04/06/2021 Spot Bond					0.00000	100.40962				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.06666				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.41225				0.00	120,000,000	60,000,000
Total MTN13 SPOT										0.00	120,000,000	60,000,000
Total For MTN13										0.00	120,000,000	60,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.83280				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.86770				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.89948				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.91354				0.00	1,000,000,000	2,500,000,000
Total MTN17 SPOT										0.00	1,000,000,000	2,500,000,000
Total For MTN17										0.00	1,000,000,000	2,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.07188				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.52560				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.31505				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.74149				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.19807				0.00	0	
Total MTN22 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 MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.54000	106.80696	7.54000	106.78548				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.30187				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.90487				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.72534				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.71148				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.71148				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.76706				0.00	0	10,000,00
Total MWAR05 SPOT										0.00	0	10,000,00
Total For MWAR05										0.00	0	10,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.17707				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.95718				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.36473				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.47048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.77430				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.31678				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.40841				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.48615				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.55752				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.50500	106.03784	5.50500	106.02193				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.08500	113.78702	6.08500	113.76849				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.47000	113.61655	8.47000	113.59094				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.06335				0.00	0	40,000,00
Total NBG01G SPOT										0.00	0	40,000,00
Total For NBG01G										0.00	0	40,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.09740				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.96908				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	101.04130				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.98435				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.38500	103.71074	5.38500	103.69559				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.99601	9.38000	102.96998				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.65000	114.84360	5.65000	114.82593				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.53500	102.58027	4.53500	102.56778				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.95000	107.69558	4.95000	107.68127				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.59000	117.83745	5.59000	117.81979			1,565,200,000,000.00	280,000,000	140,000,000	
Total NBK16A SPOT									1,565,200,000,000.00	280,000,000	140,000,000	
Total For NBK16A									1,565,200,000,000.00	280,000,000	140,000,000	
NBK17 On 22/04/2026 Spot Bond			6.36000	118.13873	6.36000	118.11841				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.48000	106.60746	5.48000	106.59163				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.35000	119.27085	6.35000	119.25036				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.36089				0.00	0	
Total NBK20B 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 NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.39000	121.63424	7.39000	121.61026			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.57500	111.16433	4.57500	111.15044			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.07500	120.73715	6.07500	120.71720			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.11500	122.09132	7.11500	122.06774			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.82737			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.04500	5.04500	5.04500	115.33817			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.00316			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	25.96000	100.00000	25.90191			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.28743			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.30000	118.70523	7.30000	118.68172			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.98000	116.39664	4.98000	116.38107		1,992,000,000,000.00	400,000,000	200,000,000	
Total NBK28A SPOT								1,992,000,000,000.00	400,000,000	200,000,000	
Total For NBK28A								1,992,000,000,000.00	400,000,000	200,000,000	
NBK29 On 31/07/2026 Spot Bond			6.46000	123.34164	6.46000	123.32033			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.61000	115.03579	5.61000	115.01849				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.90666				0.00	40,000,000	10,000,000
Total NBK30B SPOT										0.00	40,000,000	10,000,000
Total For NBK30B										0.00	40,000,000	10,000,000
NBK31 On 09/11/2023 Spot Bond			5.73500	111.13778	5.73500	111.12042				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.10791				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.04343				0.00	40,000,000	10,000,000
Total NBK34B SPOT										0.00	40,000,000	10,000,000
Total For NBK34B										0.00	40,000,000	10,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	103.10308				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.54071				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.57666				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.26500	9.26500	9.26500	71.48150				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.43712				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.13504				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.80301				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.75633				0.00	0	200,000,00
Total NBK44B SPOT										0.00	0	200,000,00
Total For NBK44B										0.00	0	200,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.81350				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.85191				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.36174				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.87599				0.00	0	370,000,00
Total NBK48B SPOT										0.00	0	370,000,00
Total For NBK48B										0.00	0	370,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	101.34441				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.11452				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.10360				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.20796				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.38170				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.67947				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.33278				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.89863				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.01481				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.30767				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.98913				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.08417				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.56364				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35862				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			8.43500	109.48450	8.43500	109.45951				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35550				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.47000	108.86557	8.47000	108.84062				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.35862				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.36350				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.36974				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.37515				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.37643				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.93380				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.52551				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.79722				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.61477				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.11475				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.25656				0.00	0	
Total NGL04 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 NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.04624				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.82494				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.01750				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.98118				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.53970				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.26259				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.73174				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.58975				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.03777				0.00	511,665,400	511,665,400
Total NGT105 SPOT										0.00	511,665,400	511,665,400
Total For NGT105										0.00	511,665,400	511,665,400
NGT10 On 05/08/2025 Spot Bond					0.00000	101.55253				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.18497				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.28586	13.50000	102.24962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.72319				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.90361				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.52831				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.94736				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.60319				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.85922				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.56645				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.29115				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.73039				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.92909				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.96194				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	100.92659				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	197.53947				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	184.59218				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.37500	3.37500	3.37500	144.19216				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	101.44516				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			5.27000	5.27000	5.27000	101.38411				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	143.61753				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			3.87000	3.87000	3.87000	141.50642				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	184.12193				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.28000	187.12093	4.28000	187.08368				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.38500	99.91596	5.38500	99.89328				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.27492				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	102.57456				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.54730				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.94561				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.97625				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.73206				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.83876				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	100.71201				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.84526				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.16942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	114.66969				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.40329				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.72533				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.53398				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	131.41431				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.03492				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	131.22359				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	131.27798				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.45139				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	118.62734				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.96003				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	102.38497				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.44088				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.91907				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.47587				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	124.56000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.29778				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.53000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.61000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	110.32000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	109.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.17907				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.67943				0.00	0	
Total NNF018 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 NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.66623				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	98.69260				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.59623				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.67741				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.41009				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 01/08/2022 Spot Bond					0.00000	98.69260				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.67679				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.35243				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	100.46905				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.04838				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.70317				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.70462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.65586				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.51062				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.53336				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.76023				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.72541				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.57293				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.67296				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.59369				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.15500	112.71370	6.15500	112.69483				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.75000	195.61609	2.75000	195.58522				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.71000	121.36727	8.71000	121.33885				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	13.68944	100.00000	13.65898				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.76168				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.82522				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.81880				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.29857				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.82604				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.84512				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.40980				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.41545				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.31331				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	100.50172				0.00	0	
Total NTC31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.39173				0.00	0	18,000,000,00
Total NTC32 SPOT										0.00	0	18,000,000,00
Total For NTC32										0.00	0	18,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.31848				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.33500	108.93366	5.33500	108.91782				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.65000	118.99807	6.65000	118.97657				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.53500	112.07009	5.53500	112.05318				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.97500	120.96710	6.97500	120.94419				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.01587				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.00237				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.47773				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.49156				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.63578				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.02191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.86523				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.61180				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.73968				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.84263				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.85733				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.87203				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.73000	118.87866	6.69000	119.07179				593,256,523,050,000.00	2,168,388,785,000	2,969,003,589,600
Total R186 SPOT										13,256,523,050,000.00	168,388,785,000	369,003,589,600
Total For R186										13,256,523,050,000.00	168,388,785,000	369,003,589,600
R197 On 07/12/2023 Spot Bond			1.53000	317.43071	1.55000	317.22006				282,758,688,000.00	184,809,600	116,266,576,200
Total R197 SPOT										282,758,688,000.00	184,809,600	116,266,576,200
Total For R197										282,758,688,000.00	184,809,600	116,266,576,200
R202 On 07/12/2033 Spot Bond			4.43000	218.36747	4.43000	218.32312				3,340,863,236,000.00	754,145,200	113,489,321,500
Total R202 SPOT										3,340,863,236,000.00	754,145,200	113,489,321,500
Total For R202										3,340,863,236,000.00	754,145,200	113,489,321,500
R203 On 28/02/2023 Spot Bond			4.52000	109.37646	4.48500	109.43616				265,444,597,880,000.00	279,965,619,000	690,358,809,100
Total R203 SPOT										5,444,597,880,000.00	279,965,619,000	690,358,809,100
Total For R203										5,444,597,880,000.00	279,965,619,000	690,358,809,100
R2030 On 31/01/2030 Spot Bond			8.77500	98.85252	8.77500	98.82946				539,727,894,972,500.00	1,542,988,933,900	2,255,724,743,900
Total R2030 SPOT										19,727,894,972,500.00	542,988,933,900	255,724,743,900
Total For R2030										19,727,894,972,500.00	542,988,933,900	255,724,743,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.76000	92.22399	9.76000	92.19986			195,601,370,496,000.00	429,877,189,600	202,431,971,600
Total R2032 SPOT									15,601,370,496,000.00	429,877,189,600	202,431,971,600
Total For R2032									15,601,370,496,000.00	429,877,189,600	202,431,971,600
R2035 On 28/02/2035 Spot Bond			10.55500	91.11930	10.55500	91.09341			505,332,933,511,000.00	426,843,480,200	1,039,351,840,400
Total R2035 SPOT									15,332,933,511,000.00	426,843,480,200	1,039,351,840,400
Total For R2035									15,332,933,511,000.00	426,843,480,200	1,039,351,840,400
R2037 On 31/01/2037 Spot Bond			10.79000	86.55521	10.79000	86.53049			811,326,611,770,000.00	167,870,863,000	951,598,616,200
Total R2037 SPOT									11,326,611,770,000.00	167,870,863,000	951,598,616,200
Total For R2037									11,326,611,770,000.00	167,870,863,000	951,598,616,200
R2040 On 31/01/2040 Spot Bond			10.91000	88.88213	10.91000	88.85648			1,007,292,063,827,000.00	1,375,553,809,700	1,333,679,107,000
Total R2040 SPOT									17,292,063,827,000.00	375,553,809,700	333,679,107,000
Total For R2040									17,292,063,827,000.00	375,553,809,700	333,679,107,000
R2044 On 31/01/2044 Spot Bond			10.99500	85.27527	10.99500	85.25047			637,134,379,704,500.00	148,898,079,100	1,001,534,866,400
Total R2044 SPOT									17,134,379,704,500.00	148,898,079,100	1,001,534,866,400
Total For R2044									17,134,379,704,500.00	148,898,079,100	1,001,534,866,400
R2048 On 28/02/2048 Spot Bond			10.89000	84.72175	10.89000	84.69694			935,547,925,334,000.00	2,106,110,920,600	1,417,334,714,200
Total R2048 SPOT									15,547,925,334,000.00	106,110,920,600	417,334,714,200
Total For R2048									15,547,925,334,000.00	106,110,920,600	417,334,714,200
R208 On 31/03/2021 Spot Bond			3.60000	102.60587	3.60000	102.59583			321,120,000,000,000.00	89,200,000,000	443,691,100,000
Total R208 SPOT									11,120,000,000,000.00	89,200,000,000	443,691,100,000
Total For R208									11,120,000,000,000.00	89,200,000,000	443,691,100,000
R209 On 31/03/2036 Spot Bond			10.46500	70.06067	10.40500	70.38629			458,789,028,423,000.00	234,953,562,200	777,430,421,200
Total R209 SPOT									18,789,028,423,000.00	234,953,562,200	777,430,421,200
Total For R209									18,789,028,423,000.00	234,953,562,200	777,430,421,200
R210 On 31/03/2028 Spot Bond			3.75000	193.58055	3.78000	193.17230			135,450,948,750,000.00	36,120,253,000	106,951,054,600
Total R210 SPOT									15,450,948,750,000.00	36,120,253,000	106,951,054,600
Total For R210									15,450,948,750,000.00	36,120,253,000	106,951,054,600
R212 On 31/01/2022 Spot Bond			1.10000	171.85013	1.15000	171.74290			326,810,000,000.00	297,100,000	117,452,916,900
Total R212 SPOT									326,810,000,000.00	297,100,000	117,452,916,900
Total For R212									326,810,000,000.00	297,100,000	117,452,916,900
R213 On 28/02/2031 Spot Bond			9.29500	87.76551	9.26000	87.94775			591,778,702,441,500.00	278,835,793,700	504,091,055,200
Total R213 SPOT									11,778,702,441,500.00	278,835,793,700	504,091,055,200
Total For R213									11,778,702,441,500.00	278,835,793,700	504,091,055,200
R214 On 28/02/2041 Spot Bond			10.77500	67.55135	10.77500	67.53176			573,069,902,960,000.00	145,992,566,400	1,097,422,946,400
Total R214 SPOT									13,069,902,960,000.00	145,992,566,400	1,097,422,946,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										'3,069,902,960,000.00	145,992,566,400	197,422,946,400
RDFB0:On 30/09/2021 Spot Bond					0.00000	100.70161				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0:On 02/12/2021 Spot Bond					0.00000	100.61068				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1:On 27/03/2022 Spot Bond					0.00000	100.12202				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1:On 27/11/2022 Spot Bond					0.00000	97.93663				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1:On 12/03/2021 Spot Bond					0.00000	100.40522				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1:On 12/03/2023 Spot Bond					0.00000	96.65258				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1:On 05/12/2023 Spot Bond					0.00000	100.78382				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1:On 11/02/2022 Spot Bond					0.00000	98.82148				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1:On 11/02/2024 Spot Bond					0.00000	99.56485				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1:On 11/02/2026 Spot Bond					0.00000	98.71192				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1:On 22/03/2022 Spot Bond					0.00000	100.19897				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2:On 22/03/2024 Spot Bond					0.00000	100.31638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.33127				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.22202				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.84189				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.39528				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.78370				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.49101				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.02283				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.17378				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.14886				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.41063				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.60146				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.50993				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.85841				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.70518				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.06885				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.86722				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.84941				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.80239				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.11098				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.33141				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.86561				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 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 RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.27500	103.53361	5.27500	103.51887			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.13500	109.75698	6.13500	109.73875			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.13000	96.39013	11.13000	96.36145			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.78500	110.37048	4.78500	110.35606		909,150,000,000.00	190,000,000	2,220,000,00	
Total SBK23 SPOT								909,150,000,000.00	190,000,000	2,220,000,00	
Total For SBK23								909,150,000,000.00	190,000,000	2,220,000,00	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.99965		0.00	0	0	
Total SBK25 SPOT								0.00	0	0	
Total For SBK25								0.00	0	0	
SBK26 On 25/04/2021 Spot Bond			5.55500	104.51841	5.55500	104.50274		0.00	0	0	
Total SBK26 SPOT								0.00	0	0	
Total For SBK26								0.00	0	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.93081		0.00	0	0	
Total SBN01 SPOT								0.00	0	0	
Total For SBN01								0.00	0	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.88615		0.00	0	100,000,00	
Total SBS18 SPOT								0.00	0	100,000,00	
Total For SBS18								0.00	0	100,000,00	
SBS19 On 23/06/2021 Spot Bond			4.27500	103.15687	4.27500	103.14501		0.00	0	0	
Total SBS19 SPOT								0.00	0	0	
Total For SBS19								0.00	0	0	
SBS20 On 15/05/2026 Spot Bond			6.15000	119.15823	6.15000	119.13830		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.75197		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 SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.04000	118.47938	5.04000	118.46336				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.24500	109.91300	6.24500	109.89433				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.65500	116.99273	6.65500	116.97169				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.38000	118.80643	5.38000	118.78901				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.75500	116.04238	5.75500	116.02449				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.92500	115.82044	7.92500	115.79599				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.23000	104.94873	4.23000	104.93660				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.63500	110.97971	4.63500	110.96566				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.91000	121.44512	5.91000	121.42559				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.79500	123.55798	6.79500	123.53518				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.90424				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			4.73500	116.01358	4.73500	115.99882			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.57904			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.77442			0.00	0	600,000,00
Total SBS49 SPOT									0.00	0	600,000,00
Total For SBS49									0.00	0	600,000,00
SBS50 On 31/01/2022 Spot Bond			4.34000	109.46337	4.34000	109.45059			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.07500	5.07500	5.07500	117.52693			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.04738			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.53120			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.31660			0.00	40,000,000	10,000,00
Total SBS55 SPOT									0.00	40,000,000	10,000,00
Total For SBS55									0.00	40,000,000	10,000,00
SBS56 On 12/06/2022 Spot Bond			4.43000	106.91424	4.43000	106.90137			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.34432			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.55803			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.62010			0.00	0	
Total SBS60 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.76248				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.25614				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.69898				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.11878				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.70317				0.00	0	250,000,00
Total SBS66 SPOT										0.00	0	250,000,00
Total For SBS66										0.00	0	250,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.23058				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95059				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.59922				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	313.69598	1.97000	313.65313				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	196.56458				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.65372				0.00	0	141,000,00
Total SBT101 SPOT										0.00	0	141,000,00
Total For SBT101										0.00	0	141,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.42810				0.00	0	433,000,00

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 SBT102 SPOT										0.00	0	433,000,00
Total For SBT102										0.00	0	433,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.33640				0.00	0	1,160,000,00
Total SBT103 SPOT										0.00	0	1,160,000,00
Total For SBT103										0.00	0	1,160,000,00
SBT103 On 30/09/2025 Spot Bond					0.00000	100.29218				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.25170				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.29942				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.58500	111.04751	6.58500	111.02775				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.92181				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.65967				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.72159				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.73750				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.04792				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	98.59446				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	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.26450				0.00	294,929,800	147,464,900
Total SLI4 SPOT										0.00	294,929,800	147,464,900
Total For SLI4										0.00	294,929,800	147,464,900
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.82572				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.78935				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.97746				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.82099				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.86527				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.87635				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.79730				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.87635				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.01071				0.00	0	
Total SLRC2 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 SLRC2									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.97122			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.99542			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.90798			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.36536			0.00	0	
Total SNT02 SPOT									0.00	0	
Total For SNT02									0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.33500	114.21079	6.33500	114.19122			0.00	0	4,050,000,00
Total SNT03 SPOT									0.00	0	4,050,000,00
Total For SNT03									0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.80883			0.00	0	
Total SNT04 SPOT									0.00	0	
Total For SNT04									0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.61649			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.12546			0.00	0	
Total SOLB01 SPOT									0.00	0	
Total For SOLB01									0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.83909			0.00	0	
Total SPDA10 SPOT									0.00	0	
Total For SPDA10									0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.32494			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.64618			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.69046			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.24857				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.42994				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.46196				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.69108				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.04116				0.00	0	1,000,000,00
Total SPG008 SPOT										0.00	0	1,000,000,00
Total For SPG008										0.00	0	1,000,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.07441				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.58504				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.51363				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.21370				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSN00 On 31/03/2021 Spot Bond			5.15000	102.27824	5.15000	102.26396				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.15000	102.27824	5.15000	102.26396				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	140.62413				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.66500	119.22774	6.66500	119.20626				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.75000	91.01961	8.75000	90.99808				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.21961				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.70314				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.41983				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.88500	112.26215	5.88500	112.24427				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.22000	102.06350	5.22000	102.04077				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.45237				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.11926				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.63343				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	308.55964				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.10704				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.97959				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.10284				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	178.69818				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	143.94556				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	99.44488				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	97.49309				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.96000	4.96000	4.96000	179.15256				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.64398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.63080				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.59838				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.44491				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.43389				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.35525				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.00009				0.00	40,000,000	10,000,000
Total SSN078 SPOT										0.00	40,000,000	10,000,000
Total For SSN078										0.00	40,000,000	10,000,000
SSN078 On 31/07/2021 Spot Bond					0.00000	94.67100				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.69745				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.48795				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.97829				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	200.00244				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	99.06858				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.91634				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.90543				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.52719				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.71561				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.56080				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.44000	94.99067	9.44000	94.96688				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.53844				0.00	0	
Total SSN101 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 SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.42827				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.48535				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.00500	86.50817	5.00500	178.64147				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.48500	81.87099	5.48500	196.46741				0.00	0	392,700,00
Total SSN105 SPOT										0.00	0	392,700,00
Total For SSN105										0.00	0	392,700,00
SZ25 On 30/09/2025 Spot Bond			7.26000	109.43753	7.26000	109.41609				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.69063				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.82743	8.55000	101.80388				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.47492				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.57938				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.54734				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.06159				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.06446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.54657				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.88683				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.11351				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.09692				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.41001				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.66768				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.43545				0.00	0	80,000,0€
Total TFS157 SPOT										0.00	0	80,000,0€
Total For TFS157										0.00	0	80,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.16986				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.18869				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.62650				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.11822				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.07991				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.67789				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97745				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.97611				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.71009				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.88000	105.79119	4.88000	105.77709				0.00	0	10,000,00
Total TH14A4 SPOT										0.00	0	10,000,00
Total For TH14A4										0.00	0	10,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	101.25078				0.00	0	10,000,00
Total TH14A7 SPOT										0.00	0	10,000,00
Total For TH14A7										0.00	0	10,000,00
TH14A On 21/11/2021 Spot Bond			5.04000	104.92861	5.04000	104.91418				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.79484				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.91962				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.73650				0.00	0	
Total TH14B3 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 TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.27930				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.33534				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.81984				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.28008				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.31054				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.03218				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.66448				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	101.41345				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.55071				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.64340				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.61082				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.70737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.04791				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.12394				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.77269				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.27906				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.73934				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.45691				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.53397				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.03506				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.62253				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	70,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.64896				0.00	0	70,000,00
Total TH16A2 SPOT										0.00	0	70,000,00
Total For TH16A2										0.00	0	70,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.35380	8.49000	103.33045				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.65452				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.65591				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.61692				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.64753				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	101.65402	5.76000	102.26272				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.68233				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.73238				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.73095				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.72543				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.79213				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.76986				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ¹ On 21/08/2024 Spot Bond					0.00000	101.02394				0.00	0	
Total TH16D1 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 TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.14178				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.06827				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.56813				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.27586				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.62500	108.53253	5.62500	108.51591				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.78500	112.31477	6.78500	112.29407				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.55817				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.26611				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.14000	109.83624	7.14000	109.81508				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.32278				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.34174				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.48507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.87320				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.45500	113.04122	6.45500	113.02138				0.00	0	3,210,500,00
Total TN23 SPOT										0.00	0	3,210,500,00
Total For TN23										0.00	0	3,210,500,00
TN23/R On 06/11/2023 Spot Bond			100.00000	21.74527	100.00000	21.69661				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.11000	109.05320	8.11000	109.02966				0.00	0	7,501,600,00
Total TN25 SPOT										0.00	0	7,501,600,00
Total For TN25										0.00	0	7,501,600,00
TN25/R On 19/08/2025 Spot Bond			100.00000	15.33779	100.00000	15.30404				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.50000	103.52014	8.50000	103.49633				0.00	0	7,962,096,30
Total TN27 SPOT										0.00	0	7,962,096,30
Total For TN27										0.00	0	7,962,096,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.56094	100.00000	10.53730				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.43500	103.15629	10.43500	103.12747				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.45908	8.00000	119.43334				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.24500	91.78573	12.24500	91.75577			1,567,360,000,000.00		128,000,000	2,720,000,00
Total TN40 SPOT									1,567,360,000,000.00		128,000,000	2,720,000,00
Total For TN40									1,567,360,000,000.00		128,000,000	2,720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.82966	10.75000	102.80008				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.48024				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.59500	107.40927	5.59500	107.39290				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.76615				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.01873				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.82622				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.68838				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99989				0.00	0	10,000,00
Total TRA4A3 SPOT										0.00	0	10,000,00
Total For TRA4A3										0.00	0	10,000,00
TRA4A: On 13/04/2024 Spot Bond			5.88500	112.07575	5.88500	112.05790				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.17964	8.62000	102.15595				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	96.86071				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	99.05688				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	98.82289				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	98.50007				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	98.45048				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	97.56119				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24: On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25: On 06/09/2021 Spot Bond					0.00000	97.17073				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	97.26263				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 09/04/2021 Spot Bond					0.00000	99.07415				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25: On 17/05/2021 Spot Bond					0.00000	98.67014				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.58553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.37145				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.08748				0.00	0	10,000,00
Total TU1A11 SPOT										0.00	0	10,000,00
Total For TU1A11										0.00	0	10,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.43745				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.43472				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.33445				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.91146				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.83191				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.77907				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.68801				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.61552				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 26/02/2021 Spot Bond					0.00000	100.50685				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.39707				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.35893				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			330,000,000,000,000.00	33,300,000,000	29,450,000,000	
Total TWC360 SPOT									10,000,000,000,000.00	33,300,000,000	29,450,000,000	
Total For TWC360									10,000,000,000,000.00	33,300,000,000	29,450,000,000	
UG21 On 02/03/2021 Spot Bond			6.29500	104.50291	6.29500	104.48503			0.00	0		
Total UG21 SPOT									0.00	0		
Total For UG21									0.00	0		
UG26 On 09/03/2026 Spot Bond			8.84000	113.98540	8.84000	113.95817			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	99.67144			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	99.86003			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	101.03984			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	100.67515			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70675			0.00	0		
Total VKE14 SPOT									0.00	0		
Total For VKE14									0.00	0		
VKE15 On 14/02/2023 Spot Bond					0.00000	100.73555			0.00	0		
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.76715			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.79806			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.55073			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.85382			0.00	0	500,000,00
Total WHL03 SPOT									0.00	0	500,000,00
Total For WHL03									0.00	0	500,000,00
WSP5 On 28/05/2021 Spot Bond			4.40500	102.83694	4.40500	102.82474			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	76.43787	100.00000	76.28500			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									93,834,605,298,762,500.00	289,496,405,200	101,002,477,50
Total for SPOT :									93,834,605,298,762,500.00	289,496,405,200	101,002,477,50
Total Futures									93 834 605 724 808 300.00	289,496,406,334	101,003,447,34
Total Options									0.00	0	158,35
Grand Total:									93,834,605,724,808,300.00	289,496,406,334	101,003,605,73