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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			12.12356	71.40832	12.11142	71.46903			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.41470	72.12577	12.40196	72.18735			0.00	0	
ES33 On 06/05/2021 Bond Future			12.70436	69.12642	12.69100	69.18888			0.00	0	
ES33 On 05/08/2021 Bond Future			13.01234	69.87698	12.99835	69.94017			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.54634	70.48166	12.51870	70.63347			0.00	0	4,76
ES42 On 04/02/2021 Bond Future			12.81926	71.18980	12.79026	71.34337			0.00	0	
ES42 On 06/05/2021 Bond Future			13.10154	67.69697	13.07106	67.85241			0.00	0	
ES42 On 05/08/2021 Bond Future			13.39365	68.43224	13.36164	68.58945			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/11/2020 Bond Future			143.26100	143.26100	143.14605	143.14605			10,601,314.00	74	3,91
I2025 On 04/02/2021 Bond Future			143.22829	143.22829	143.11117	143.11117			0.00	0	
I2025 On 06/05/2021 Bond Future			144.80243	144.80243	144.68449	144.68449			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	05/08/2021	Bond Future			144.87879	144.87879	144.75824	144.75824			0.00	0	
Total I2025 Future												10,601,314.00	74	3,97
Total For I2025												10,601,314.00	74	3,97
I2029	On	05/11/2020	Bond Future			99.14205	99.14205	99.17541	99.17541			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.16271	100.16271	100.19670	100.19670			0.00	0	
I2029	On	06/05/2021	Bond Future			100.12471	100.12471	100.15832	100.15832			0.00	0	
I2029	On	05/08/2021	Bond Future			101.23518	101.23518	101.26921	101.26921			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.45366	93.45366	93.41233	93.41233			280,360.98	3	10,32
I2033	On	04/02/2021	Bond Future			94.41576	94.41576	94.37432	94.37432			0.00	0	
I2033	On	06/05/2021	Bond Future			94.23836	94.23836	94.19556	94.19556			0.00	0	
I2033	On	05/08/2021	Bond Future			95.28352	95.28352	95.24036	95.24036			0.00	0	
Total I2033 Future												280,360.98	3	10,32
Total For I2033												280,360.98	3	10,32
I2038	On	05/11/2020	Bond Future			104.69107	104.69107	104.71439	104.71439			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.07285	104.07285	104.09519	104.09519			0.00	0	
I2038	On	06/05/2021	Bond Future			105.21682	105.21682	105.23977	105.23977			0.00	0	
I2038	On	05/08/2021	Bond Future			104.66306	104.66306	104.68473	104.68473			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			92.43943	92.43943	92.39826	92.39826			0.00	0	16,32
I2046	On	04/02/2021	Bond Future			93.39105	93.39105	93.34988	93.34988			0.00	0	
I2046	On	06/05/2021	Bond Future			92.62822	92.62822	92.58515	92.58515			0.00	0	
I2046	On	05/08/2021	Bond Future			93.65565	93.65565	93.61215	93.61215			0.00	0	
Total I2046 Future												0.00	0	16,32
Total For I2046												0.00	0	16,32
I2050	On	05/11/2020	Bond Future			94.58482	94.58482	94.54282	94.54282			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			93.66942	93.66942	93.62569	93.62569			0.00	0	
I2050	On	06/05/2021	Bond Future			94.69916	94.69916	94.65514	94.65514			0.00	0	
I2050	On	05/08/2021	Bond Future			93.82277	93.82277	93.77658	93.77658			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.26945	119.77400	7.27144	119.76339		7.33	24,793,218.00	207	89,13
R186	On	04/02/2021	Bond Future			7.45025	115.69876	7.45228	115.68842		8.44	0.00	0	
R186	On	06/05/2021	Bond Future			7.63286	116.94314	7.63493	116.93309		7.61	0.00	0	
R186	On	05/08/2021	Bond Future			7.83437	112.93127	7.83655	112.92121		6.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												24,793,218.00	207	89,15
R186	On	05/11/2020	Bond Future	8.34	Put			37.50000	0.03750	34,250	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,564.67000	5.56467	5,572,030	8.13	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			10,020.40000	10.02040	10,030,970	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,823.86000	1.82386	1,816,840	7.47	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,076.28000	7.07628	7,085,880	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			8.51000	0.00851	7,500	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,125.09000	7.12509	7,134,730	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			8.08000	0.00808	7,110	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,208.21000	3.20821	3,207,950	7.76	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.64	Call			7,027.46000	7.02746	7,037,010	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			8.96000	0.00896	7,900	8.13	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,274.50000	4.27450	4,260,280	6.97	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			65.27000	0.06527	61,660	6.97	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			612.65000	0.61265	595,020	7.47	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.23000	0.00023	0,190	8.13	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			133.31000	0.13331	125,410	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,938.79000	3.93879	3,941,500	7.91	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,971.63000	1.97163	1,950,990	7.22	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			512.11000	0.51211	502,080	7.22	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			224.73000	0.22473	213,860	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			991.57000	0.99157	981,090	8.82	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,500.32000	4.50032	4,500,060	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,016.01000	1.01601	1,005,410	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,962.92000	3.96292	3,961,800	8.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,216.25000	1.21625	1,204,790	8.69	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,537.10000	4.53710	4,536,900	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,003.84000	1.00384	993,300	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,573.76000	4.57376	4,573,620	8.82	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			57.05000	0.05705	56,010	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,061.58000	14.06158	14,070,600	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			56.08000	0.05608	55,050	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,101.65000	14.10165	14,110,690	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			55.12000	0.05512	54,110	8.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,021.50000	14.02150	14,030,510	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,528.60000	1.52860	1,521,240	7.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,104.16000	5.10416	5,106,900	7.29	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,516.24000	1.51624	1,508,920	7.29	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,040.33000	5.04033	5,043,000	7.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put		1,541.05000	1.54105	1,533,660	7.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call		5,072.22000	5.07222	5,074,920	7.28	0.00	0	
Total R186 Option											0.00	0	28,23
Total For R186											24,793,218.00	207	117,35
R197	On	05/11/2020	Bond Future			313.92655	313.92655	314.03615	314.03615		0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.31060	309.31060	309.41480	309.41480		0.00	0	
R197	On	06/05/2021	Bond Future			312.71035	312.71035	312.81680	312.81680		0.00	0	
R197	On	05/08/2021	Bond Future			308.17919	308.17919	308.27957	308.27957		0.00	0	
Total R197 Future											0.00	0	2,90
Total For R197											0.00	0	2,90
R202	On	05/11/2020	Bond Future			211.03950	211.03950	210.94657	210.94657		14,350,686.00	68	7,90
R202	On	04/02/2021	Bond Future			209.04372	209.04372	208.94660	208.94660		0.00	0	
R202	On	06/05/2021	Bond Future			211.34132	211.34132	211.24370	211.24370		0.00	0	
R202	On	05/08/2021	Bond Future			209.43624	209.43624	209.33371	209.33371		0.00	0	
Total R202 Future											14,350,686.00	68	7,90
Total For R202											14,350,686.00	68	7,90
R2023	On	05/11/2020	Bond Future			4.54084	108.45503	4.54697	108.44118	1.84	0.00	0	34,45
R2023	On	04/02/2021	Bond Future			4.61103	109.54471	4.61781	109.53107	1.67	0.00	0	
R2023	On	06/05/2021	Bond Future			4.64833	106.81502	4.65591	106.80158	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future			4.69723	107.97439	4.70605	107.96092	1.61	0.00	0	
Total R2023 Future											0.00	0	34,45
R2023	On	05/11/2020	Bond Future	7.46	Call		6,334.44000	6.33444	6,348,290	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		6,355.36000	6.35536	6,369,210	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		6,313.53000	6.31353	6,327,380	3.13	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put		0.00000	0.00000	0,000	3.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call		3,384.50000	3.38450	3,397,670	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put		9.40000	0.00940	8,930	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call		3,403.48000	3.40348	3,416,660	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put		9.08000	0.00908	8,620	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		3,365.52000	3.36552	3,378,680	2.49	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		9.73000	0.00973	9,250	2.49	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call		5,005.49000	5.00549	5,018,860	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put		1.44000	0.00144	1,370	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call		5,022.08000	5.02208	5,035,450	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put		1.40000	0.00140	1,330	2.23	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call		4,988.91000	4.98891	5,002,280	2.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put		1.49000	0.00149	1,420	2.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call		1,216.28000	1.21628	1,224,880	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		314.06000	0.31406	309,190	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		1,227.57000	1.22757	1,236,220	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		310.25000	0.31025	305,430	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		1,205.02000	1.20502	1,213,580	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		317.91000	0.31791	313,000	1.70	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	34,45
R2030	On	05/11/2020	Bond Future			9.46756	93.29816	9.50552	93.08188	13.10	425,346,311.44	4,559	92,16
R2030	On	04/02/2021	Bond Future			9.68673	90.23160	9.72634	90.01345	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future			9.90982	91.20261	9.95117	90.98240	13.65	0.00	0	
R2030	On	05/08/2021	Bond Future			10.15412	88.18745	10.19743	87.96497	12.65	0.00	0	
Total R2030 Future											425,346,311.44	4,559	92,16
R2030	On	05/11/2020	Bond Future	9.39	Call		1,214.31000	1.21431	1,290,600	13.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put		1,874.57000	1.87457	1,734,580	13.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call		1,239.81000	1.23981	1,317,350	13.01	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put		1,842.67000	1.84267	1,703,930	13.01	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call		1,189.12000	1.18912	1,264,170	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put		1,906.83000	1.90683	1,765,600	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call		0.00000	0.00000	2,126,460	13.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put		0.00000	0.00000	1,036,920	13.27	5,703,060.00	5,500	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call		1,817.86000	1.81786	1,921,020	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put		1,282.47000	1.28247	1,169,350	13.20	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call		1,483.56000	1.48356	1,572,540	13.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put		1,571.90000	1.57190	1,444,600	13.09	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call		1,981.95000	1.98195	2,091,530	13.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put		1,164.89000	1.16489	1,058,190	13.26	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call		3,282.23000	3.28223	3,431,590	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put		579.95000	0.57995	513,030	13.72	1,282,575.00	2,500	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put		6,881.14000	6.88114	6,668,690	12.30	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		48.83000	0.04883	52,660	12.30	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put		4,071.82000	4.07182	3,878,630	12.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		300.93000	0.30093	324,020	12.46	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call		2,751.16000	2.75116	2,886,370	13.52	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put		763.54000	0.76354	682,470	13.52	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put		8,490.53000	8.49053	8,275,390	12.30	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		15.64000	0.01564	16,780	12.30	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		4,122.27000	4.12227	3,928,410	12.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 05/11/2020 Bond Future	8.85	Call			291.38000	0.29138	313,800	12.45		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			1,850.04000	1.85004	1,954,500	13.21		0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			1,258.22000	1.25822	1,146,400	13.21		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			4,749.32000	4.74932	4,548,400	12.36		0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			194.55000	0.19455	209,910	12.36		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			2,434.94000	2.43494	2,275,830	12.86		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			849.82000	0.84982	906,990	12.86		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			5,471.51000	5.47151	5,658,590	14.50		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			194.88000	0.19488	165,680	14.50		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			7,002.39000	7.00239	6,789,620	12.30		0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			44.98000	0.04498	48,490	12.30		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,216.36000	3.21636	3,037,620	12.64		0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			517.11000	0.51711	554,650	12.64		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			3,582.47000	3.58247	3,738,760	13.83		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			498.49000	0.49849	438,500	13.83		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			5,872.31000	5.87231	5,663,610	12.31		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			95.07000	0.09507	102,650	12.31		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,260.96000	3.26096	3,081,300	12.62		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			502.59000	0.50259	539,210	12.62		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			4,995.52000	4.99552	5,176,580	14.34		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			246.98000	0.24698	211,760	14.34		0.00	0	8,00
R2030 On 04/02/2021 Bond Future	9.20	Put			4,858.15000	4.85815	4,710,310	14.70		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,902.13000	1.90213	1,972,440	14.70		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,467.25000	9.46725	9,273,900	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			538.92000	0.53892	563,720	14.43		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			8,562.28000	8.56228	8,374,680	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			683.52000	0.68352	714,070	14.43		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,156.71000	5.15671	5,004,330	14.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,740.39000	1.74039	1,806,160	14.64		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,614.36000	8.61436	8,426,400	14.43		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			674.26000	0.67426	704,450	14.43		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,212.80000	6.21280	6,046,470	14.49		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,279.91000	1.27991	1,331,730	14.49		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,669.14000	4.66914	4,798,030	15.48		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,113.06000	2.11306	2,023,800	15.48		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,820.14000	1.82014	1,888,170	14.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,005.94000	5.00594	4,855,820	14.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,840.48000	1.84048	1,909,080	14.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,968.77000	4.96877	4,819,220	14.68		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,799.94000	1.79994	1,867,410	14.66		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/02/2021 Bond Future	9.15	Put			5,043.30000	5.04330	4,892,620	14.66		0.00	0	
R2030 On 06/05/2021 Bond Future	9.22	Call			2,109.07000	2.10907	2,180,250	13.18		0.00	0	
R2030 On 06/05/2021 Bond Future	9.22	Put			6,109.54000	6.10954	5,960,510	13.18		0.00	0	70
R2030 On 06/05/2021 Bond Future	7.97	Put			11,975.88000	11.97588	11,780,600	13.06		0.00	0	
R2030 On 06/05/2021 Bond Future	7.97	Call			581.62000	0.58162	606,550	13.06		0.00	0	70
R2030 On 06/05/2021 Bond Future	10.04	Call			4,064.78000	4.06478	4,176,050	13.68		0.00	0	
R2030 On 06/05/2021 Bond Future	11.70	Put			1,013.04000	1.01304	969,540	14.69		0.00	0	
R2030 On 06/05/2021 Bond Future	11.71	Put			1,003.60000	1.00360	960,410	14.69		0.00	0	
R2030 On 06/05/2021 Bond Future	11.69	Call			9,672.65000	9.67265	9,849,060	14.69		0.00	0	
R2030 On 06/05/2021 Bond Future	11.69	Put			1,022.54000	1.02254	978,740	14.69		0.00	0	
R2030 On 06/05/2021 Bond Future	10.74	Call			6,296.51000	6.29651	6,438,920	14.35		0.00	0	
R2030 On 06/05/2021 Bond Future	10.74	Put			2,228.22000	2.22822	2,150,420	14.35		0.00	0	
R2030 On 06/05/2021 Bond Future	11.70	Call			9,709.63000	9.70963	9,886,340	14.69		0.00	0	
R2030 On 06/05/2021 Bond Future	10.04	Put			3,594.11000	3.59411	3,485,170	13.68		0.00	0	
R2030 On 06/05/2021 Bond Future	9.15	Put			6,371.82000	6.37182	6,219,480	13.14		0.00	0	
R2030 On 06/05/2021 Bond Future	9.15	Call			1,976.23000	1.97623	2,044,100	13.14		0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Call			3,734.85000	3.73485	3,840,290	13.60		0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Put			3,900.78000	3.90078	3,786,010	13.60		0.00	0	70
R2030 On 06/05/2021 Bond Future	11.71	Call			9,746.63000	9.74663	9,923,650	14.69		0.00	0	
R2030 On 05/08/2021 Bond Future	9.45	Put			6,271.30000	6.27130	6,125,520	12.10		0.00	0	
R2030 On 05/08/2021 Bond Future	9.45	Call			2,327.15000	2.32715	2,403,850	12.10		0.00	0	60
R2030 On 05/08/2021 Bond Future	12.10	Call			10,186.65000	10.18665	10,366,310	13.58		0.00	0	
R2030 On 05/08/2021 Bond Future	12.10	Put			1,096.83000	1.09683	1,054,010	13.58		0.00	0	60
R2030 On 05/08/2021 Bond Future	8.95	Put			8,223.65000	8.22365	8,056,800	11.96		0.00	0	
R2030 On 05/08/2021 Bond Future	8.95	Call			1,512.67000	1.51267	1,568,300	11.96		0.00	0	60
R2030 On 05/08/2021 Bond Future	10.42	Call			4,681.65000	4.68165	4,802,200	12.76		0.00	0	
R2030 On 05/08/2021 Bond Future	10.42	Put			3,549.77000	3.54977	3,447,840	12.76		0.00	0	
R2030 On 05/08/2021 Bond Future	10.43	Call			4,709.85000	4.70985	4,830,830	12.77		0.00	0	
R2030 On 05/08/2021 Bond Future	10.43	Put			3,527.56000	3.52756	3,426,060	12.77		0.00	0	
R2030 On 05/08/2021 Bond Future	10.41	Call			4,653.21000	4.65321	4,773,320	12.75		0.00	0	
R2030 On 05/08/2021 Bond Future	10.41	Put			3,571.78000	3.57178	3,469,410	12.75		0.00	0	
Total R2030 Option										6,985,635.00	8,000	130,800
Total For R2030										432,331,946.44	12,559	222,900
R2032 On 05/11/2020 Bond Future			10.47888	86.28830	10.50176	86.15378		16.08		16,567,353.60	192	121,000
R2032 On 04/02/2021 Bond Future			10.71564	87.15524	10.73944	87.01971		17.64		0.00	0	
R2032 On 06/05/2021 Bond Future			10.95439	83.94745	10.97918	83.81072		16.77		0.00	0	
R2032 On 05/08/2021 Bond Future			11.20775	84.85894	11.23363	84.72079		14.87		0.00	0	
Total R2032 Future										16,567,353.60	192	121,000
R2032 On 05/11/2020 Bond Future	9.76	Call			302.28000	0.30228	309,000	15.12		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 05/11/2020 Bond Future	9.11	Put			8,773.93000	8.77393	8,639,370	15.01		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			31.59000	0.03159	31,550	15.01		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			5,657.26000	5.65726	5,526,310	15.05		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			190.70000	0.19070	194,270	15.05		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			3,528.58000	3.52858	3,608,950	16.85		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Put			9,908.02000	9.90802	9,773,330	15.01		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			15.43000	0.01543	15,260	15.01		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			6,670.86000	6.67086	6,537,800	15.01		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			108.18000	0.10818	109,640	15.01		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			3,917.10000	3.91710	4,003,210	17.03		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			4,870.29000	4.87029	4,742,230	15.11		0.00	0	
R2032 On 05/11/2020 Bond Future	9.76	Put			4,816.42000	4.81642	4,688,620	15.12		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			311.70000	0.31170	318,680	15.13		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			4,762.84000	4.76284	4,635,300	15.13		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			293.08000	0.29308	299,540	15.11		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			612.22000	0.61222	563,810	17.03		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			726.29000	0.72629	672,140	16.85		0.00	0	3,00
R2032 On 04/02/2021 Bond Future	10.82	Put			3,390.56000	3.39056	3,314,500	17.70		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			1,171.77000	1.17177	1,194,130	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			7,884.55000	7.88455	7,771,380	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,185.21000	1.18521	1,207,810	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			7,834.85000	7.83485	7,721,920	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,158.44000	1.15844	1,180,560	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			12,567.56000	12.56756	12,439,850	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			399.81000	0.39981	407,630	16.79		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			9,618.59000	9.61859	9,498,390	16.79		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			788.23000	0.78823	803,560	16.79		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,847.09000	3.84709	3,906,560	17.70		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			7,934.42000	7.93442	7,821,010	16.79		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,140.10000	2.14010	2,093,720	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,094.81000	8.09481	8,185,390	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			2,124.02000	2.12402	2,077,870	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,027.61000	8.02761	8,117,730	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,156.28000	2.15628	2,109,670	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			9,656.29000	9.65629	9,756,770	18.05		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,494.20000	1.49420	1,457,950	18.05		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			6,375.94000	6.37594	6,283,510	16.23		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,690.92000	2.69092	2,735,220	16.23		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,061.19000	8.06119	8,151,540	18.05		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			4,999.36000	4.99936	5,068,490	14.96		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/08/2021	Bond Future	11.37	Put		4,276.70000	4.27670	4,207,680	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4,942.49000	4.94249	5,011,110	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		4,325.26000	4.32526	4,255,730	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,971.04000	4.97104	5,039,920	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		4,301.07000	4.30107	4,231,800	14.95	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											16,567,353.60	192	136,96
R2035	On	05/11/2020	Bond Future			11.27464	84.86105	11.26718	84.90680	18.20	17,905,681.55	211	103,22
R2035	On	04/02/2021	Bond Future			11.52744	85.71367	11.51961	85.76012	19.77	0.00	0	
R2035	On	06/05/2021	Bond Future			11.77375	82.16081	11.76554	82.20801	18.98	0.00	0	
R2035	On	05/08/2021	Bond Future			12.03846	83.05279	12.02986	83.10062	16.71	0.00	0	
Total R2035 Future											17,905,681.55	211	103,22
R2035	On	05/11/2020	Bond Future	10.32	Call		206.81000	0.20681	191,590	16.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		6,331.84000	6.33184	6,362,370	16.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		213.32000	0.21332	197,780	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,270.27000	6.27027	6,300,480	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		219.99000	0.21999	204,120	16.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		6,208.94000	6.20894	6,238,820	16.91	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		10,423.76000	10.42376	10,451,910	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		5,219.28000	5.21928	5,230,570	19.39	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.05	Call		907.80000	0.90780	889,360	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		10,364.95000	10.36495	10,392,960	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		918.81000	0.91881	900,220	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		10,306.33000	10.30633	10,334,190	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		896.90000	0.89690	878,600	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		1,010.48000	1.01048	990,740	18.65	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,843.70000	9.84370	9,870,410	18.65	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call		2,919.46000	2.91946	2,884,300	19.39	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,479.72000	1.47972	1,460,550	18.00	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call		6,767.62000	6.76762	6,726,760	19.76	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,143.15000	4.14315	4,152,170	19.25	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Call		6,732.62000	6.73262	6,691,830	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,392.02000	2.39202	2,366,490	18.06	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,579.48000	3.57948	3,548,000	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		6,203.71000	6.20371	6,219,430	18.57	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		11,010.07000	11.01007	11,038,100	18.00	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		8,177.48000	8.17748	8,199,150	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,418.52000	3.41852	3,424,930	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		3,399.52000	3.39952	3,405,860	19.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2035	On	06/05/2021	Bond Future	12.35	Call		6.69743000	6.69743	6,656,720	19.73	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,437.38000	3.43738	3,443,870	19.73	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,587.22000	5.58722	5,549,040	19.25	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		4,195.08000	4.19508	4,161,190	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,449.09000	5.44909	5,462,400	18.80	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		8,212.70000	8.21270	8,169,410	20.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,730.40000	2.73040	2,734,310	20.44	0.00	0	1,68
R2035	On	05/08/2021	Bond Future	5.29	Call		0.92000	0.00092	0,880	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,224.28000	55.22428	55,272,070	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.94000	0.00094	0,900	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,107.59000	55.10759	55,155,380	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.96000	0.00096	0,920	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,991.03000	54.99103	55,038,820	15.83	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											17,905,681.55	211	111,85
R2037	On	05/11/2020	Bond Future			11.55754	80.14598	11.55002	80.19106	19.34	0.00	0	138,52
R2037	On	04/02/2021	Bond Future			11.80373	76.69706	11.79585	76.74279	22.26	0.00	0	
R2037	On	06/05/2021	Bond Future			12.05243	77.52272	12.04415	77.56927	20.19	0.00	0	
R2037	On	05/08/2021	Bond Future			12.32172	74.10888	12.31306	74.15592	18.87	0.00	0	
Total R2037 Future											0.00	0	138,52
R2037	On	05/11/2020	Bond Future	10.18	Call		57.16000	0.05716	51,260	17.99	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,989.05000	8.98905	9,028,230	17.99	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		59.24000	0.05924	53,170	17.99	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,920.42000	8.92042	8,959,430	17.99	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		55.15000	0.05515	49,400	17.99	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,057.84000	9.05784	9,097,170	17.99	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,555.83000	3.55583	3,559,910	22.52	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,556.69000	4.55669	4,515,040	22.52	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,340.25000	4.34025	4,299,280	22.43	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,739.25000	3.73925	3,744,010	22.43	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,425.28000	9.42528	9,449,620	21.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,159.91000	1.15991	1,138,520	21.09	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		10,926.90000	10.92690	10,878,000	24.09	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		863.00000	0.86300	859,830	24.09	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,722.90000	1.72290	1,696,020	21.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,532.01000	7.53201	7,550,860	21.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		1,002.32000	1.00232	982,780	21.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,156.93000	10.15693	10,183,120	21.09	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,602.89000	14.60289	14,637,860	21.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	9.65	Call		411.84000	0.41184	401,080	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		924.33000	0.92433	905,750	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,563.57000	10.56357	10,590,720	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		935.19000	0.93519	916,470	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,504.95000	10.50495	10,531,960	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		913.57000	0.91357	895,130	21.09		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,622.38000	10.62238	10,649,670	21.09		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,981.01000	5.98101	5,942,170	20.69		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,912.12000	3.91212	3,919,830	20.69		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,013.36000	6.01336	5,974,440	20.71		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,890.64000	3.89064	3,898,270	20.71		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,045.76000	6.04576	6,006,780	20.72		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,869.26000	3.86926	3,876,830	20.72		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,999.10000	4.99910	4,966,110	18.88		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,288.34000	5.28834	5,302,390	18.88		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,026.54000	5.02654	4,993,460	18.89		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,261.13000	5.26113	5,275,090	18.89		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,054.31000	5.05431	5,021,150	18.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,234.32000	5.23432	5,248,200	18.90		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	139,82
R2040	On	05/11/2020	Bond Future			11.68125	82.09817	11.64319	82.33948	20.01		820,981.70	10	72,82
R2040	On	04/02/2021	Bond Future			11.92406	78.41865	11.88426	78.66265	22.75		0.00	0	
R2040	On	06/05/2021	Bond Future			12.16905	79.26287	12.12744	79.50977	20.78		0.00	0	
R2040	On	05/08/2021	Bond Future			12.43429	75.61759	12.39070	75.86725	19.20		0.00	0	
Total R2040 Future												820,981.70	10	72,82
R2040	On	05/11/2020	Bond Future	10.31	Call		64.19000	0.06419	51,710	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,324.90000	9.32490	9,553,730	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		66.54000	0.06654	53,690	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,251.50000	9.25150	9,479,960	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		61.91000	0.06191	49,800	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		19.13000	0.01913	14,700	18.41		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		1,608.60000	1.60860	1,476,840	19.62		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,527.22000	2.52722	2,636,770	19.62		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		47.80000	0.04780	38,060	18.41		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		2,236.31000	2.23631	2,079,540	19.93		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		1,876.55000	1.87655	1,961,090	19.93		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,751.83000	15.75183	15,992,600	18.41		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		1.80000	0.00180	1,260	18.41		0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 05/11/2020 Bond Future	10.00	Put			11,679.44000	11.67944	11,916,320	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,398.47000	9.39847	9,627,670	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			4,792.18000	4.79218	4,968,550	18.59		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			527.67000	0.52767	462,730	18.59		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			13,839.76000	13.83976	14,079,550	18.41		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			5.70000	0.00570	4,180	18.41		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			9,918.18000	9.91818	10,149,750	18.41		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			17,546.90000	17.54690	17,770,830	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			265.09000	0.26509	245,020	21.30		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			12,041.98000	12.04198	12,239,010	21.30		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Call			775.16000	0.77516	728,190	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Call			3,244.75000	3.24475	3,119,920	22.19		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			11,006.02000	11.00602	11,195,450	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,636.22000	4.63622	4,744,930	22.44		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			957.28000	0.95728	902,220	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			10,942.98000	10.94298	11,131,920	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			968.91000	0.96891	913,340	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,880.15000	10.88015	11,068,580	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			945.76000	0.94576	891,190	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			5,215.76000	5.21576	5,334,930	22.19		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			16,911.45000	16.91145	17,133,210	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			300.73000	0.30073	278,490	21.30		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			13,197.98000	13.19798	13,402,400	21.30		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			620.57000	0.62057	580,990	21.30		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,741.32000	3.74132	3,606,030	22.44		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			6,010.53000	6.01053	5,855,000	20.97		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			4,244.39000	4.24439	4,335,760	20.97		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			6,043.14000	6.04314	5,887,190	20.99		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			4,219.76000	4.21976	4,310,710	20.99		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,978.22000	5.97822	5,823,130	20.96		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			4,269.38000	4.26938	4,361,190	20.96		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			13,291.33000	13.29133	13,075,920	20.58		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			1,299.51000	1.29951	1,333,760	20.58		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.47	Call			5,545.60000	5.54560	5,400,980	19.17		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			5,092.42000	5.09242	5,197,460	19.17		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			10,549.55000	10.54955	10,719,690	18.21		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			5,038.61000	5.03861	5,142,800	19.19		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			2,161.85000	2.16185	2,082,330	18.21		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			8,181.84000	8.18184	8,329,500	18.26		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			3,090.16000	3.09016	2,988,160	18.26		0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.48	Call		5.575.60000	5.57560	5,430,560	19.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		5.065.59000	5.06559	5,170,210	19.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		5.605.38000	5.60538	5,459,910	19.19	0.00	0	
Total R2040 Option											0.00	0	21,36
Total For R2040											820,981.70	10	94,18
R2044	On	05/11/2020	Bond Future			11.71310	78.89622	11.67493	79.13817	20.87	5,601,631.62	71	47,22
R2044	On	04/02/2021	Bond Future			11.94745	75.30963	11.90752	75.55419	23.71	0.00	0	
R2044	On	06/05/2021	Bond Future			12.18365	76.12045	12.14188	76.36790	21.63	0.00	0	
R2044	On	05/08/2021	Bond Future			12.43925	72.56619	12.39545	72.81645	19.98	0.00	0	
Total R2044 Future											5,601,631.62	71	47,22
R2044	On	05/11/2020	Bond Future	10.35	Call		65.08000	0.06508	52,440	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,349.97000	9.34997	9,579,280	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		67.49000	0.06749	54,460	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,275.30000	9.27530	9,504,220	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		62.74000	0.06274	50,490	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		9,424.83000	9.42483	9,654,530	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		574.68000	0.57468	505,720	19.51	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		4,661.13000	4.66113	4,834,120	19.51	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put		11,752.01000	11.75201	11,989,520	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		19.12000	0.01912	14,680	19.20	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put		17,704.38000	17.70438	17,946,140	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.56000	0.00056	0,370	19.20	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Call		758.82000	0.75882	675,560	19.73	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		4,087.32000	4.08732	4,246,010	19.73	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	11.43	Call		1,338.22000	1.33822	1,219,460	20.30	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		2,922.58000	2.92258	3,045,770	20.30	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.72	Put		14,387.59000	14.38759	14,628,340	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		4.37000	0.00437	3,170	19.20	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.97	Put		12,315.80000	12.31580	12,554,350	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		14.11000	0.01411	10,710	19.20	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put		22,091.07000	22.09107	22,333,010	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.03000	0.00003	0,020	19.20	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	10.02	Put		11,912.34000	11.91234	12,150,170	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		17.55000	0.01755	13,430	19.20	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put		18,155.83000	18.15583	18,397,640	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.41000	0.00041	0,270	19.20	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put		12,396.94000	12.39694	12,635,610	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		13.50000	0.01350	10,220	19.20	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		1,210.83000	1.21083	1,098,920	20.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	05/11/2020	Bond Future	11.38	Put		3.12553000	3.12553	3,255,570	20.19	0.00	0	30
R2044	On	04/02/2021	Bond Future	10.04	Put		13,731.79000	13.73179	13,939,260	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		568.75000	0.56875	531,660	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,516.34000	1.51634	1,439,180	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,599.12000	8.59912	8,766,520	22.20	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		794.61000	0.79461	746,610	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,979.32000	11.97932	12,175,880	22.20	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		16,640.78000	16.64078	16,861,630	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		324.25000	0.32425	300,540	22.20	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		868.48000	0.86848	817,140	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,512.38000	11.51238	11,705,600	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		879.44000	0.87944	827,610	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,446.54000	11.44654	11,639,270	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		857.63000	0.85763	806,780	22.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,578.44000	11.57844	11,772,150	22.20	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,960.77000	5.96077	5,805,280	21.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,282.71000	4.28271	4,374,670	21.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,992.95000	5.99295	5,837,030	21.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,257.84000	4.25784	4,349,370	21.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,025.19000	6.02519	5,868,830	21.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,233.11000	4.23311	4,324,200	21.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,883.37000	5.88337	5,733,250	20.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,783.15000	4.78315	4,883,290	20.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,913.71000	5.91371	5,763,170	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,757.72000	4.75772	4,857,440	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,944.10000	5.94410	5,793,150	20.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,732.42000	4.73242	4,831,730	20.09	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											5,601,631.62	71	59,56
R2048	On	05/11/2020	Bond Future			11.68737	77.68444	11.63391	78.02861	21.41	0.00	0	112,43
R2048	On	04/02/2021	Bond Future			11.92079	78.46496	11.86479	78.81284	22.89	0.00	0	
R2048	On	06/05/2021	Bond Future			12.14763	74.89721	12.08904	75.24912	22.13	0.00	0	
R2048	On	05/08/2021	Bond Future			12.39080	75.71039	12.32939	76.06619	19.20	0.00	0	
Total R2048 Future											0.00	0	112,43
R2048	On	05/11/2020	Bond Future	10.03	Call		19.96000	0.01996	14,390	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,802.22000	11.80222	12,140,820	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		20.84000	0.02084	15,060	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		17.51000	0.01751	12,550	19.63	0.00	0	93
R2048	On	05/11/2020	Bond Future	10.04	Put		11,719.89000	11.71989	12,058,280	19.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/11/2020	Bond Future	10.02	Call		19.11000	0.01911	13,750	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,884.73000	11.88473	12,223,540	19.63	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		4,841.76000	4.84176	5,101,530	19.84	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		537.55000	0.53755	453,150	19.84	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		12,050.24000	12.05024	12,389,450	19.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,014.58000	1.01458	937,890	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,718.01000	10.71801	10,989,200	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,027.21000	1.02721	949,800	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,653.25000	10.65325	10,923,720	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,002.05000	1.00205	926,080	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,783.00000	10.78300	11,054,910	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		8,994.58000	8.99458	9,244,330	21.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,412.18000	1.41218	1,314,050	21.36	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,449.03000	5.44903	5,631,230	22.20	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,109.44000	3.10944	2,943,760	22.20	0.00	0	2,58
R2048	On	06/05/2021	Bond Future	12.34	Put		4,468.23000	4.46823	4,606,140	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,987.75000	5.98775	5,773,130	22.58	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,443.50000	4.44350	4,580,790	22.58	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,021.16000	6.02116	5,805,930	22.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,418.91000	4.41891	4,555,590	22.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,954.39000	5.95439	5,740,390	22.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,921.79000	5.92179	5,713,570	19.45	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,884.40000	4.88440	5,031,980	19.45	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,953.44000	5.95344	5,744,640	19.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,859.41000	4.85941	5,006,410	19.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		5,890.18000	5.89018	5,682,560	19.44	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,909.52000	4.90952	5,057,700	19.44	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											0.00	0	119,58
R208	On	05/11/2020	Bond Future			3.46688	102.00884	3.40199	102.03408	0.19	14,485,255.28	142	7,58
Total R208 Future											14,485,255.28	142	7,58
R208	On	05/11/2020	Bond Future	4.78	Call		533.31000	0.53331	508,070	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		537.16000	0.53716	511,920	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		529.46000	0.52946	504,220	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.41	0.00	0	
Total R208 Option											0.00	0	
Total For R208											14,485,255.28	142	7,58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/11/2020			11.09635	65.30397	11.08346	65.37263		20.39	0.00	0	27,5
R209	On	04/02/2021			11.31214	65.96007	11.29870	66.02967		22.66	0.00	0	
R209	On	06/05/2021			11.52840	63.52922	11.51439	63.59978		21.65	0.00	0	2,5
R209	On	05/08/2021			11.75553	64.21901	11.74095	64.29038		19.20	0.00	0	
Total R209 Future											0.00	0	30,0
R209	On	05/11/2020	10.01	Call			129.52000	0.12952	116,960	19.33	0.00	0	
R209	On	05/11/2020	10.01	Put			6,241.64000	6.24164	6,297,740	19.33	0.00	0	
R209	On	05/11/2020	10.02	Call			133.70000	0.13370	120,840	19.34	0.00	0	
R209	On	05/11/2020	10.02	Put			6,185.10000	6.18510	6,240,900	19.34	0.00	0	
R209	On	05/11/2020	10.00	Call			125.47000	0.12547	113,210	19.33	0.00	0	
R209	On	05/11/2020	10.00	Put			6,298.38000	6.29838	6,354,780	19.33	0.00	0	
R209	On	04/02/2021	10.10	Put			7,863.60000	7.86360	7,905,450	21.92	0.00	0	
R209	On	04/02/2021	10.11	Call			1,195.68000	1.19568	1,167,740	21.92	0.00	0	
R209	On	04/02/2021	10.11	Put			7,816.34000	7.81634	7,858,000	21.92	0.00	0	
R209	On	04/02/2021	10.12	Call			1,208.33000	1.20833	1,180,200	21.92	0.00	0	
R209	On	04/02/2021	10.12	Put			7,769.24000	7.76924	7,810,710	21.92	0.00	0	
R209	On	04/02/2021	10.10	Call			1,183.12000	1.18312	1,155,370	21.92	0.00	0	
R209	On	06/05/2021	12.22	Put			2,831.35000	2.83135	2,846,250	22.70	0.00	0	
R209	On	06/05/2021	12.25	Put			2,784.73000	2.78473	2,799,320	22.76	0.00	0	6,0
R209	On	06/05/2021	10.25	Put			8,579.85000	8.57985	8,622,130	20.83	0.00	0	
R209	On	06/05/2021	10.25	Call			1,706.53000	1.70653	1,678,250	20.83	0.00	0	4,7
R209	On	06/05/2021	11.25	Call			3,599.38000	3.59938	3,555,810	21.43	0.00	0	
R209	On	06/05/2021	11.25	Put			4,952.95000	4.95295	4,979,940	21.43	0.00	0	6,0
R209	On	06/05/2021	12.25	Call			6,338.06000	6.33806	6,282,090	22.76	0.00	0	
R209	On	06/05/2021	12.23	Call			6,276.46000	6.27646	6,220,700	22.72	0.00	0	
R209	On	06/05/2021	12.23	Put			2,815.78000	2.81578	2,830,580	22.72	0.00	0	
R209	On	06/05/2021	12.24	Call			6,307.34000	6.30734	6,251,470	22.74	0.00	0	
R209	On	06/05/2021	12.24	Put			2,800.30000	2.80030	2,814,990	22.74	0.00	0	
R209	On	06/05/2021	12.22	Call			6,245.63000	6.24563	6,189,970	22.70	0.00	0	
R209	On	05/08/2021	11.80	Call			4,672.27000	4.67227	4,626,130	19.25	0.00	0	
R209	On	05/08/2021	11.80	Put			4,383.96000	4.38396	4,409,190	19.25	0.00	0	
R209	On	05/08/2021	11.81	Call			4,697.75000	4.69775	4,651,480	19.26	0.00	0	
R209	On	05/08/2021	11.81	Put			4,360.81000	4.36081	4,385,910	19.26	0.00	0	
R209	On	05/08/2021	11.79	Call			4,646.85000	4.64685	4,600,830	19.24	0.00	0	
R209	On	05/08/2021	11.79	Put			4,407.23000	4.40723	4,432,580	19.24	0.00	0	
Total R209 Option											0.00	0	16,7
Total For R209											0.00	0	46,8
R210	On	05/11/2020			186.51450	186.51450	186.80991	186.80991			0.00	0	2,2
R210	On	04/02/2021			188.43464	188.43464	188.73362	188.73362			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	06/05/2021			187.79310	187.79310	188.09339	188.09339			0.00	0	
R210	On	05/08/2021			189.87591	189.87591	190.17964	190.17964			0.00	0	
Total R210 Future											0.00	0	2,23
Total For R210											0.00	0	2,23
R212	On	05/11/2020			169.75516	169.75516	169.71978	169.71978			0.00	0	6,88
R212	On	04/02/2021			169.20570	169.20570	169.16833	169.16833			0.00	0	
R212	On	06/05/2021			171.06556	171.06556	171.02830	171.02830			0.00	0	
R212	On	05/08/2021			170.63224	170.63224	170.59253	170.59253			0.00	0	
Total R212 Future											0.00	0	6,88
Total For R212											0.00	0	6,88
R213	On	05/11/2020			9.97438	82.47049	9.99711	82.34490		15.13	0.00	0	16,47
R213	On	04/02/2021			10.19875	83.29910	10.22241	83.17245		16.74	0.00	0	
R213	On	06/05/2021			10.41722	80.66547	10.44181	80.53777		15.88	0.00	0	
R213	On	05/08/2021			10.65291	81.54110	10.67856	81.41210		14.09	0.00	0	
Total R213 Future											0.00	0	16,41
R213	On	05/11/2020	9.60	Call			671.51000	0.67151	690,030	14.69	0.00	0	
R213	On	05/11/2020	9.60	Put			2,902.96000	2.90296	2,795,890	14.69	0.00	0	
R213	On	05/11/2020	9.61	Call			688.35000	0.68835	707,370	14.71	0.00	0	
R213	On	05/11/2020	9.61	Put			2,862.62000	2.86262	2,756,050	14.71	0.00	0	
R213	On	05/11/2020	9.59	Call			654.94000	0.65494	672,980	14.68	0.00	0	
R213	On	05/11/2020	9.59	Put			2,943.62000	2.94362	2,836,070	14.68	0.00	0	
R213	On	04/02/2021	9.39	Put			6,068.99000	6.06899	5,969,930	16.17	0.00	0	
R213	On	04/02/2021	9.40	Call			1,466.67000	1.46667	1,494,520	16.18	0.00	0	
R213	On	04/02/2021	9.40	Put			6,027.72000	6.02772	5,928,920	16.18	0.00	0	
R213	On	04/02/2021	9.41	Call			1,483.22000	1.48322	1,511,350	16.18	0.00	0	
R213	On	04/02/2021	9.41	Put			5,986.80000	5.98680	5,888,280	16.18	0.00	0	
R213	On	04/02/2021	9.39	Call			1,450.41000	1.45041	1,478,000	16.17	0.00	0	
R213	On	06/05/2021	11.90	Call			8,559.20000	8.55920	8,651,610	17.08	0.00	0	
R213	On	06/05/2021	11.90	Put			1,447.69000	1.44769	1,412,400	17.08	0.00	0	
R213	On	06/05/2021	11.91	Call			8,592.98000	8.59298	8,685,600	17.08	0.00	0	
R213	On	06/05/2021	11.91	Put			1,435.69000	1.43569	1,400,610	17.08	0.00	0	
R213	On	06/05/2021	11.89	Call			8,525.47000	8.52547	8,617,670	17.08	0.00	0	
R213	On	06/05/2021	11.89	Put			1,459.78000	1.45978	1,424,280	17.08	0.00	0	
R213	On	05/08/2021	10.86	Call			4,675.42000	4.67542	4,741,190	14.17	0.00	0	
R213	On	05/08/2021	10.86	Put			3,770.80000	3.77080	3,707,570	14.17	0.00	0	
R213	On	05/08/2021	10.84	Call			4,621.14000	4.62114	4,686,420	14.16	0.00	0	
R213	On	05/08/2021	10.84	Put			3,815.56000	3.81556	3,751,840	14.16	0.00	0	
R213	On	05/08/2021	10.85	Call			4,648.25000	4.64825	4,713,770	14.16	0.00	0	
R213	On	05/08/2021	10.85	Put			3,793.13000	3.79313	3,729,650	14.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0		
Total For R213												0.00	0	16,41	
R214	On	05/11/2020	Bond Future			11.37639	62.92284	11.34825	63.07408		21.85		11,326,111.20	180	17,57
R214	On	04/02/2021	Bond Future			11.59274	63.55503	11.56340	63.70796		24.19		0.00	0	
R214	On	06/05/2021	Bond Future			11.80211	60.96132	11.77155	61.11609		23.15		0.00	0	
R214	On	05/08/2021	Bond Future			12.02537	61.62316	11.99350	61.77970		20.48		0.00	0	
Total R214 Future												11,326,111.20	180	17,57	
R214	On	05/11/2020	Bond Future	10.25	Call			129.22000	0.12922	111,260	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,532.32000	6.53232	6,665,600	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			133.37000	0.13337	114,960	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			6,473.48000	6.47348	6,606,310	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			125.23000	0.12523	107,700	20.68		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,591.42000	6.59142	6,725,130	20.68		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,191.46000	1.19146	1,143,730	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,227.99000	8.22799	8,333,190	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,166.31000	1.16631	1,119,290	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,327.46000	8.32746	8,433,370	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,178.84000	1.17884	1,131,460	23.37		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,277.64000	8.27764	8,383,190	23.37		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,731.25000	5.73125	5,625,370	23.87		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,286.02000	3.28602	3,334,910	23.87		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,671.69000	5.67169	5,566,300	23.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,321.41000	3.32141	3,370,790	23.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			5,701.36000	5.70136	5,595,730	23.85		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,303.57000	3.30357	3,352,710	23.85		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			4,572.46000	4.57246	4,637,090	20.50		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,727.85000	4.72785	4,635,680	20.51		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			4,548.62000	4.54862	4,612,990	20.51		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,677.32000	4.67732	4,585,680	20.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			4,596.19000	4.59619	4,661,090	20.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,702.67000	4.70267	4,610,760	20.50		0.00	0	
Total R214 Option												0.00	0		
Total For R214												11,326,111.20	180	17,57	
Total for Bond												549,064,540.37	13,717	1,210,84	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future												0.00	0		
Total For E170												0.00	0		
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			704.98700	704.98700	705.32600	705.32600				0.00	0	1,00
GOVI On 04/02/2021 GOVI			712.07000	712.07000	712.41500	712.41500				0.00	0	
GOVI On 06/05/2021 GOVI			719.72100	719.72100	720.07100	720.07100				0.00	0	
GOVI On 05/08/2021 GOVI			727.44800	727.44800	727.80300	727.80300				0.00	0	
Total GOVI Future										0.00	0	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			325,140.00000	32,51400	328,530,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			325,240.00000	32,52400	328,630,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			325,040.00000	32,50400	328,430,000			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			385,450.00000	38,54500	388,900,000			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			385,250.00000	38,52500	388,700,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			385,350.00000	38,53500	388,800,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			413,910.00000	41,39100	410,410,000			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			413,810.00000	41,38100	410,310,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			414,010.00000	41,40100	410,510,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			86,730.00000	8,67300	83,180,000			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			86,630.00000	8,66300	83,080,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.15	Call			86.530.00000	8.65300	82,980,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			758.20700	758.20700	758.13800	758.13800			0.00	0	
AL37	On	04/02/2021	Index Future			765.82500	765.82500	765.75700	765.75700			0.00	0	
AL37	On	06/05/2021	Index Future			774.05300	774.05300	773.98700	773.98700			0.00	0	
AL37	On	05/08/2021	Index Future			782.36400	782.36400	782.29800	782.29800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			813.81300	813.81300	812.27800	812.27800			0.00	0	
AL7T	On	04/02/2021	Index Future			821.98900	821.98900	820.44100	820.44100			0.00	0	
AL7T	On	06/05/2021	Index Future			830.82100	830.82100	829.25900	829.25900			0.00	0	
AL7T	On	05/08/2021	Index Future			839.74100	839.74100	838.16300	838.16300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			713.50500	713.50500	713.89900	713.89900			0.00	0	22
ALBI	On	04/02/2021	Index Future			720.67400	720.67400	721.07400	721.07400			0.00	0	
ALBI	On	06/05/2021	Index Future			728.41700	728.41700	728.82400	728.82400			0.00	0	
ALBI	On	05/08/2021	Index Future			736.23800	736.23800	736.64900	736.64900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.07200	255.07200	255.12400	255.12400			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			257.69800	257.69800	257.75200	257.75200			0.00	0	
IGOV	On	06/05/2021	Index Future			260.53000	260.53000	260.58400	260.58400			0.00	0	
IGOV	On	05/08/2021	Index Future			263.38800	263.38800	263.44400	263.44400			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR f	On	21/10/2020	Jibar Future			3.34500	96.65500	3.34500	96.65500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.35000	96.65000	3.34000	96.66000			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.26500	96.73500	3.27500	96.72500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.27000	96.73000	3.26000	96.74000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.27000	96.73000	3.27000	96.73000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.29000	96.71000	3.28000	96.72000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.35500	96.64500	3.36500	96.63500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.54000	96.46000	3.52000	96.48000			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
JIBAR F On 15/12/2021 Jibar Future			3.68000	96.32000	3.67000	96.33000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.85500	96.14500	3.82500	96.17500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.10500	95.89500	4.12500	95.87500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.48000	95.52000	4.47500	95.52500				0.00	0	
Total Jibar Future										0.00	0	60,01
Total For JIBAR FUTURE										0.00	0	60,01
Total for Jibar										0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.34000	90.34000	90.34000	90.34000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										549,064,540.37	13,717	1,273,34
AA06 On 15/04/2021 Spot Bond					0.00000	99.66307				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			5.28500	101.91756	5.28500	101.90303				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.28300	10.00000	109.25300				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.15500	295.78751	4.15500	295.62997				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.28429				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.23866				0.00	0	
Total ABF003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	101.88914	9.65000	102.52918				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	100.53810				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.26241				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.38726				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.79513				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN15 On 11/11/2022 Spot Bond					0.00000	102.08719				0.00	20,000,000	10,000,000
Total ABFN16 SPOT										0.00	20,000,000	10,000,000
Total For ABFN16										0.00	20,000,000	10,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.97596				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.52589				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.17406				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.25661				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.11682				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.85231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.28995				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.65116				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.82478				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.12644				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.41958				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.61939				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.22753				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.65941				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.12516				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.38599				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.64980				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.25148				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	101.02296				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.73613				0.00	0	200,000,00
Total ABFN39 SPOT										0.00	0	200,000,00
Total For ABFN39										0.00	0	200,000,00
ABFN4i On 16/09/2024 Spot Bond					0.00000	99.56881				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.56344				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	99.15129				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	99.89082				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	99.88737				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	99.88498				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.13234				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.49701				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.52269				0.00	0	
Total ABFN48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.61112				0.00	100,000,000	50,000,00
Total ABJ01 SPOT										0.00	100,000,000	50,000,00
Total For ABJ01										0.00	100,000,000	50,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.02159				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.30197				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.06000	4.06000	4.06000	144.97143				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.83845	100.00000	57.68619				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.77000	7.77000	7.77000	131.80870				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.57061	100.00000	14.53190				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.29015				0.00	0	17,388,10
Total ABKS1 SPOT										0.00	0	17,388,10
Total For ABKS1										0.00	0	17,388,10
ABN05 On 18/04/2021 Spot Bond			3.44500	213.81634	3.44500	213.70656				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	141.14702				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	174.11707				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	199.81987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.12500	6.12500	6.12500	104.32112				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.17500	7.17500	7.17500	119.44821				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.78500	4.78500	4.78500	101.03069				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.18500	7.18500	7.18500	119.39381				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.17500	102.53903	4.17500	102.52746				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.52000	110.10394	5.52000	110.08766				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.84000	104.15281	4.84000	104.13906				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.94500	113.41162	4.94500	113.39656				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.74000	119.71731	6.74000	119.69574				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	118.61385	7.95000	118.58873				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.36500	112.41385	5.36500	112.39741				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.06000	108.91290	7.06000	108.89202			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.05029	100.00000	10.02780			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.48500	2.48500	2.48500	310.12652			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.16000	168.59398	1.16000	168.51784			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.05000	10.05000	10.05000	105.25283		3,417,000,000,000.00	340,000,000	170,000,000	
Total ABX01 SPOT								3,417,000,000,000.00	340,000,000	170,000,000	
Total For ABX01								3,417,000,000,000.00	340,000,000	170,000,000	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.23295			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.22539			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.08827			0.00	0	
Total ACL127 SPOT									0.00	0	
Total For ACL127									0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	275.07422			0.00	0	
Total ACL128 SPOT									0.00	0	
Total For ACL128									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.21614			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	
Total ACL142/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.21729				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL145 On 20/09/2022 Spot Bond					0.00000	99.62619				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.22486				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.22486				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	100.23133				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.23133				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	187.21792				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	189.90261				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.21274				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	101.14550				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.21120				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.20551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.55599				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.83671				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.62138				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.62750				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.57712				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.80724				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.52892				0.00	0	500,000,0€
Total AGL03 SPOT										0.00	0	500,000,0€
Total For AGL03										0.00	0	500,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.75845				0.00	200,000,000	1,100,000,0€
Total AGT01 SPOT										0.00	200,000,000	1,100,000,0€
Total For AGT01										0.00	200,000,000	1,100,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	100.14507				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.77669				0.00	100,000,000	50,000,0€
Total AGT03 SPOT										0.00	100,000,000	50,000,0€
Total For AGT03										0.00	100,000,000	50,000,0€
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.16630				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.16630				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.35575				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.13474				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.12422				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.24002				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.35581				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.73459				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.85029				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.80326				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.64469				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.81500	111.79352	5.81500	111.77611			367,508,000,000.00	63,200,000	31,600,000	
Total AHF5A3 SPOT									367,508,000,000.00	63,200,000	31,600,000	
Total For AHF5A3									367,508,000,000.00	63,200,000	31,600,000	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.68143				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	100.73038				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.07236				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.97202				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.16603				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.68136				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.73031				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.07217				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.31500	117.58963	6.31500	117.56965				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.81500	114.39664	5.81500	114.37883				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.81000	93.24320	11.81000	93.21414				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.38000	175.24773	5.38000	175.14868				0.00	0	45,000,00
Total AIRL01 SPOT										0.00	0	45,000,00
Total For AIRL01										0.00	0	45,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	101.28864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.03848				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.15035				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.86973				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.18974				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.35336				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.75102				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.89069				0.00	0	10,400,000,00
Total APF13 SPOT										0.00	0	10,400,000,00
Total For APF13										0.00	0	10,400,000,00
APF14 On 22/09/2023 Spot Bond					0.00000	100.24439				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.57000	214.84415	5.57000	214.72163				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03:On 07/12/2033 Spot Bond			5.58500	192.79192	5.58500	192.68190				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08:On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	101.22634				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.84190				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.14019				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.51395				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113: On 07/03/2021 Spot Bond					0.00000	100.43180				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121: On 20/12/2020 Spot Bond					0.00000	100.30686				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134: On 20/12/2020 Spot Bond					0.00000	100.30308				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135: 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	
ASN137: On 31/01/2022 Spot Bond			2.14000	166.48054	2.14000	166.40095			18,618,000,000.00	8,700,000	2,900,000	
Total ASN137 SPOT									18,618,000,000.00	8,700,000	2,900,000	
Total For ASN137									18,618,000,000.00	8,700,000	2,900,000	
ASN140: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0		
Total ASN140 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 ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.90403				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.00746				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.01027				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.18500	166.38438	2.18500	166.30464				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.44050				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.53190				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.59000	167.01178	5.59000	166.91631				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	100.87305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.71034				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	100.53557				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.25108				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.03079				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.63000	93.92329	5.63000	93.86966				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.19339				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.19651				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.20758				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.80248				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.91037				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.53438				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.48674				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.25033				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.18803				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.73292				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.71063				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.67898				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.32615				0.00	0	
Total ASN286 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 ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.14814				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.21047				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.27300				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.36664				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.16500	5.16500	5.16500	92.07316				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.73500	5.73500	5.73500	83.73838				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.19859				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.22864				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.85662				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.20019				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.74000	92.58874	5.74000	92.53559				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.21423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.79503				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.79503				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.19335				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.19388				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.20474				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.20474				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.53426				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.24834				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.20054				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.20851				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.07413				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2021 Spot Bond					0.00000	100.28864				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.28864				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.24497				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.20244				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.63305				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.25547				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.20092				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.23883				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.41279				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.11125				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.92598				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.28929				0.00	0	
Total ASN444 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.28929				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.17232				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.17822				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.25781				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.24662				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.20135				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.17962				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.19070				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.06970				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.16132				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.75030				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.03162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.93950				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.10188				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	101.85649				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	101.77079				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.75568				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.20759				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.25027				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.51879				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	95.79600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.19405				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.20684				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

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 02/09/2021 Spot Bond					0.00000	100.41619				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.39563				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.39953				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.32915				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	100.29169				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.26714				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.26714				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49(On 16/03/2021 Spot Bond					0.00000	100.59041				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50(On 18/03/2021 Spot Bond					0.00000	100.19579				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50(On 31/03/2021 Spot Bond					0.00000	100.14056				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.10092				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond				100.00000	0.00000	100.17260				0.00	0	
Total ASN508 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 ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond				100.00000	0.00000	100.13447				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond				100.00000	0.00000	100.13742				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond				100.00000	0.00000	100.13742				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.05831				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.48607				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.47500	104.01485	4.47500	104.00219				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.37500	105.76335	5.37500	105.74785				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.29492	9.30000	100.26973				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	100.81950				0.00	0	1,000,000.00
Total BAW22 SPOT										0.00	0	1,000,000.00
Total For BAW22										0.00	0	1,000,000.00
BAW28 On 06/06/2022 Spot Bond					0.00000	100.99234				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.61400				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.38545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01779				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.87598				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.06131				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.06004				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.01500	8.01500	8.01500	107.19914				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.05123				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.05123				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.05123				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.66000	10.66000	10.66000	106.35650			2,132,000,000,000.00	200,000,000	100,000,000	
Total BAYA72 SPOT									2,132,000,000,000.00	200,000,000	100,000,000	
Total For BAYA72									2,132,000,000,000.00	200,000,000	100,000,000	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.09816				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.09630				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.09422				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.09432				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.09564				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.06474				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.06474				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.10886				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.06818				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.10942				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.11275				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.08179				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.08436				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.08436				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.08436				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.08802				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.08498				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.08498				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.09186				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.78164				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.73662				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.36584				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.60500	7.60500	7.60500	106.67974				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.97636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.87923				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.05262				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.43189				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.81500	109.86280	6.81500	109.84247				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.62890				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.65943				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.71500	108.39448	6.71500	108.37502				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.22973				0.00	400,000,000	263,860,000
Total BGL12 SPOT										0.00	400,000,000	263,860,000
Total For BGL12										0.00	400,000,000	263,860,000
BGL13 On 20/08/2021 Spot Bond			5.81500	106.45274	5.81500	106.43616				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.84376				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.34927				0.00	0	20,840,000
Total BGL15 SPOT										0.00	0	20,840,000
Total For BGL15										0.00	0	20,840,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	100.82843				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.14507				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.19473				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	98.92080				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.49853				0.00	1,748,827,000	3,270,000,000
Total BGT01 SPOT										0.00	1,748,827,000	3,270,000,000
Total For BGT01										0.00	1,748,827,000	3,270,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.43772				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.66913				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.65945				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.55500	115.14969	5.55500	115.13254				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.34818				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.01645				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.21161				0.00	0	
Total BID14 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 BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.20531				0.00	0	500,000,00
Total BID15 SPOT										0.00	0	500,000,00
Total For BID15										0.00	0	500,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.17753				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.88524				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.75471				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.99964				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.16701				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.11611				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.44176				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.54362				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.62930				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.63349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.02404				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	101.29668				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.90681				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.97556				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.24623				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.88685				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.19688				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.41500	108.43058	4.41500	108.41772				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.96438				0.00	0	700,000,00
Total CBL28 SPOT										0.00	0	700,000,00
Total For CBL28										0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	100.61607				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.10000	116.86558	7.10000	116.84330				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.62500	112.91880	8.62500	112.89275				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.45000	110.50164	8.45000	110.47638				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.40000	106.00694	9.40000	104.31024				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47040				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.64611				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.39669				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.08631				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.20042				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.42027				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.13366				0.00	0	
Total CGR43 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 CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.00006				0.00	20,800,000,000	10,400,000,000
Total CGR44 SPOT										0.00	20,800,000,000	10,400,000,000
Total For CGR44										0.00	20,800,000,000	10,400,000,000
CGR45 On 30/10/2021 Spot Bond					0.00000	101.33625				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.77965				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.83607				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.60628				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.68075	3.14000	156.52355				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	157.40450				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.57497	4.77000	110.10600				0.00	0	710,000,000
Total CLN315 SPOT										0.00	0	710,000,000
Total For CLN315										0.00	0	710,000,000
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.68108				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.58500	112.53832	6.58500	112.51817				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.08271	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.26118				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.21249				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.85901				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.41000	102.43484	5.41000	102.42002				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.24551	10.98000	99.21620				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.67877				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	119.56129	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	940,000,00
Total CLN385 SPOT										0.00	0	940,000,00
Total For CLN385										0.00	0	940,000,00
CLN386 On 20/03/2021 Spot Bond					0.00000	100.20846				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.31744				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.21044				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.81237				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.80529				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.28043				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.34183				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.47374				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.35960				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.24450				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.22746				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.24034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44(On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.31000	107.85669	5.31000	107.84132				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.11000	166.54469	2.11000	166.46520				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.24000	125.37296	6.24000	125.29936				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.48000	124.17647	6.48000	124.10279				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.77297				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.95591				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	101.16953				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.01500	106.09900	6.01500	106.08162				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.68193				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN468 On 28/03/2022 Spot Bond					0.00000	100.11548				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.74481				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.84807				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	48.24864	100.00000	48.14243				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	101.11419				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.36782				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.30756				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.51000	107.89735	5.51000	107.88133				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	100.54728				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.71041	10.16000	109.61400				0.00	0	
Total CLN487 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 CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.81500	107.37640	5.81500	107.35968				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.74413				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.24805				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.57718				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.21500	114.08487	6.21500	114.06559			807,950,000,000.00	130,000,000	65,000,000	
Total CLN496 SPOT									807,950,000,000.00	130,000,000	65,000,000	
Total For CLN496									807,950,000,000.00	130,000,000	65,000,000	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.49314				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.70822				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	99.90316				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.89188				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.88521				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.15281				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond					0.00000	101.11382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.55859				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	99.89465				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.83496				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.56546	9.96000	100.53845				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.33460	10.01000	104.30676				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.68359				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.54249	9.60000	100.08591				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.31295				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.57918				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.79838				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.67313	9.20000	100.64812				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2021 Spot Bond					0.00000	101.12381				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.73889				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.41833				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.86431				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.29021				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.29188				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.31295				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.22948				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.30316				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.83000	8.83000	8.83000	108.02417				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.69670				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.11688				0.00	0	
Total CLN537 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 CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.54984				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	117.57000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.54388				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	101.51705				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.30000	109.10485	8.30000	109.08075				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.35000	106.51205	8.35000	106.48798				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.44000	111.05272	8.44000	111.02777				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.41671				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond					0.00000	100.53531				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.78757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.80555				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.65394				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.71379				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	136.53600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.87205				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.56790	10.19000	103.89296				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.30000	110.30765	8.30000	111.62579				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.85658				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.62624				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.65429				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.48745				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.81960				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.90230				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.28210				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.53000	108.54889	8.53000	109.84205				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.84970				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.69690				0.00	780,000,000	390,000,000
Total CLN573 SPOT										0.00	780,000,000	390,000,000
Total For CLN573										0.00	780,000,000	390,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	100.82409				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.29674				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.25213				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.25036				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.04633				0.00	0	
Total CLN579 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 CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.84192				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.51058				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	100.33736				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	101.13474				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.49626				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.95820				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.37951				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.28435				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.25234				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.33069				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.23967				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.46000	130.34381	4.46000	106.03430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.64253				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.09974				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.64253				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.31507				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.04356				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.34415				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.25234				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.25234				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.42889				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.87648				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.76152				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.65985				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.35305				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.63118				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.03670	9.32000	104.01080				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.13214				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.64850				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.43183				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.60838				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.51051				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.13097				0.00	0	370,000,00
Total CLN615 SPOT										0.00	0	370,000,00

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 CLN615										0.00	0	370,000,00
CLN615 On 20/12/2029 Spot Bond					0.00000	91.27600				0.00	0	340,000,00
Total CLN616 SPOT										0.00	0	340,000,00
Total For CLN616										0.00	0	340,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	100.22746				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.24270				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.49624				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.03706				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.03334				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.95799				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.13599				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.00500	108.11917	6.00500	108.10179				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.82021				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.18818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.64000	79.76265	12.64000	79.73608				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.63545				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.00000	103.15591	9.00000	103.13124				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.81638				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.63307				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.92427				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.82668				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.88916				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.64459				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.81255				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.76778				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 12/08/2022 Spot Bond					0.00000	100.73945				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.88916				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.19561				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.64827				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.24724				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.08325				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.24770				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.81255				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.52470				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.81255				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.64623				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.81255				0.00	0	
Total CLN652 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 CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.59424				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	270,000,00
Total CLN655 SPOT										0.00	0	270,000,00
Total For CLN655										0.00	0	270,000,00
CLN65: On 20/06/2025 Spot Bond					0.00000	100.25784				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.86852				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.21615				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	100.21885				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	100.22754				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	95.23600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	84.97000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	109.87500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.00754				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.05287				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.98102				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.07014				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.30217				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.62261				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.90192				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.38794				0.00	0	3,880,000,00
Total CLN672 SPOT										0.00	0	3,880,000,00
Total For CLN672										0.00	0	3,880,000,00
CLN672 On 31/01/2025 Spot Bond			4.96983	131.93068	4.96983	107.15720				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.96983	131.93068	4.96983	107.15790				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.63977				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	100.92107				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.97209				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.86248				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.21043				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.50772				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.93765				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.39758				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.20057				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.20665				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.82609				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.24115				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.24831				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.24804				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN691 On 21/12/2026 Spot Bond					0.00000	100.21612				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.09607				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.21613				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.00581				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	92.21446				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	99.96565				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	91.87203				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	84.43181				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	82.84342				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.47441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.73729				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.21016				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.41022				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.83491				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.02361				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.41816				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.99760				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.34366				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.21062				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.49330				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.74458				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2021 Spot Bond					0.00000	100.18223				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.17829				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.21213				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.21213				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.21213				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.50013				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.60500	106.70149	7.60500	106.67974				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.76302				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.41500	115.46635	7.41500	115.44339				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.72500	102.68421	5.72500	102.66851				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.45000	111.97971	9.45000	111.95146				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.99500	116.91423	5.99500	116.89536			240,999,000,000.00		40,200,000	50,220,100.00
Total COJG01 SPOT									240,999,000,000.00		40,200,000	50,220,100.00

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 COJG01									240,999,000,000.00	40,200,000	50,220,100,00
COT01 On 03/04/2023 Spot Bond			6.65000	105.63809	6.65000	105.61911			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			9.86000	101.85369	9.86000	101.82675			1,972,000,000,000.00	200,000,000	200,000,00
Total COT02 SPOT									1,972,000,000,000.00	200,000,000	200,000,00
Total For COT02									1,972,000,000,000.00	200,000,000	200,000,00
COT03 On 05/06/2028 Spot Bond			9.95000	100.56894	9.95000	100.54226			0.00	0	8,200,000,00
Total COT03 SPOT									0.00	0	8,200,000,00
Total For COT03									0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.01500	9.01500	9.01500	110.58675			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.24523			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.48658			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.21607			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.29772			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.06660			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.33607			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.34042			0.00	0	
Total DENG97 SPOT									0.00	0	
Total For DENG97									0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.99767			0.00	0	

Contract 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	101.22253				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.38936				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.18739				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.10874				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.51181				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.63362				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.62299				0.00	200,000,000	100,000,000
Total DSY02 SPOT										0.00	200,000,000	100,000,000
Total For DSY02										0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			8.70000	8.70000	8.70000	109.86860				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.19523				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.15842				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.76500	104.90580	5.76500	104.88951				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			6.15500	109.50423	6.15500	109.48619			245,797,463,000.00	39,934,600	290,457,80
Total DV23 SPOT									245,797,463,000.00	39,934,600	290,457,80
Total For DV23									245,797,463,000.00	39,934,600	290,457,80
DV23/R On 27/02/2023 Spot Bond			100.00000	23.86541	100.00000	23.81288			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.86541	100.00000	23.81288			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.68500	113.39377	5.68500	113.37649			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.66000	93.12151	11.66000	93.09284			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.21697			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	101.05157			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.51246			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.70105			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.15628			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22(On 24/10/2022 Spot Bond					0.00000	101.34416				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.07869				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.53902				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.47261				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.35370				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.43914				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.39795				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.97682				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.90992				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.37059				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.96206				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.73650				0.00	0	
Total DVFB30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.77314				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.74578	4.30000	109.73309				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.22000	106.78905	5.22000	106.77385				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.12500	112.29839	6.12500	112.27968				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.83000	95.67841	5.83000	95.62303				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.63000	83.60477	5.63000	83.55703				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	129.88115	2.25000	129.81869				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88000	130.42639	4.85000	130.61382				0.00	0	334,374,70
Total EL28 SPOT										0.00	0	334,374,70
Total For EL28										0.00	0	334,374,70
EL29 On 19/11/2029 Spot Bond			4.87300	115.88373	4.87300	115.81987				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			4.92000	111.98955	4.92000	111.92770				0.00	0	130,000,00
Total EL30 SPOT										0.00	0	130,000,00
Total For EL30										0.00	0	130,000,00
EL31 On 02/06/2031 Spot Bond			5.49000	98.50299	5.49000	98.44704				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.60000	85.70332	5.60000	85.65445				0.00	0	

Contract 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 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	129.88115	2.25000	129.81869				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	139.83278				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	137.60271				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	105.51823				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.58036				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.22112				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.60814				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	96.19731				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EMM02 On 11/03/2021 Spot Bond			5.42500	102.97245	5.42500	102.95750				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.02000	107.30996	9.02000	107.28423				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.51000	11.51000	11.51000	96.74434				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.86000	11.86000	11.86000	101.32577				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.10000	9.10000	9.10000	105.29969				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.10000	9.10000	9.10000	106.42582				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.16000	12.16000	12.16000	80.77895				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.92000	10.92000	10.92000	102.26582				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.16000	12.16000	12.16000	96.74985				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35690				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.87414				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.41181				0.00	0	
Total ENX02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.23970				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.47633				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.42472				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.26590				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.96616				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.73474				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.47567				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.38997				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.40137				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.30130				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.29296				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.84373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.51378				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC41 On 07/11/2020 Spot Bond					0.00000	100.76323				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC41 On 12/03/2021 Spot Bond					0.00000	100.26162				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT001 On 03/06/2022 Spot Bond					0.00000	100.45125				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT001 On 03/06/2024 Spot Bond					0.00000	100.46426				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT001 On 16/04/2025 Spot Bond					0.00000	101.23501				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT001 On 10/09/2023 Spot Bond					0.00000	100.39118				0.00	0	190,000,00
Total EQT005 SPOT										0.00	0	190,000,00
Total For EQT005										0.00	0	190,000,00
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.70636				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B1 On 17/08/2022 Spot Bond					0.00000	100.67296				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.75973				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/08/2022 Spot Bond					0.00000	100.67963			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	
Total ERS12/JIBAR SPOT									0.00	0	
Total For ERS12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.71299			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.66231			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.64626			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.74635			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.65500	111.22218	5.65500	111.20533		481,186,212,000.00	85,090,400	63,636,200	
Total ES23 SPOT								481,186,212,000.00	85,090,400	63,636,200	
Total For ES23								481,186,212,000.00	85,090,400	63,636,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.95455	10.00000	101.92752		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.23000	98.43299	8.23000	98.41118		1,164,492,328,000.00	141,493,600	3,205,929,600	
Total ES26 SPOT								1,164,492,328,000.00	141,493,600	3,205,929,600	
Total For ES26								1,164,492,328,000.00	141,493,600	3,205,929,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08465	7.85000	100.06348		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.01500	71.14677	12.00000	71.19983		1,784,377,687,500.00	148,512,500	5,027,831,400	
Total ES33 SPOT								1,784,377,687,500.00	148,512,500	5,027,831,400	
Total For ES33								1,784,377,687,500.00	148,512,500	5,027,831,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.42804	7.50000	100.40761		0.00	0		
Total ES33/R209 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.41500	74.61409	12.41500	74.58953			11,035,263,941,000.00	888,865,400	7,463,375,20
Total ES42 SPOT									11,035,263,941,000.00	888,865,400	7,463,375,20
Total For ES42									11,035,263,941,000.00	888,865,400	7,463,375,20
ES42/R On 25/04/2042 Spot Bond			8.50000	103.80047	8.50000	103.77686			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	101.16765			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.29295			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.22261			0.00	0	250,000,00
Total EXX05 SPOT									0.00	0	250,000,00
Total For EXX05									0.00	0	250,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.21421			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.90373			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.65801			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.69287			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.72619			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.05552			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.72977			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.02254				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.54500	5.54500	5.54500	106.24255				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.56714				0.00	0	2,220,000,00
Total FRB17 SPOT										0.00	0	2,220,000,00
Total For FRB17										0.00	0	2,220,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.04396				0.00	258,000,000	129,000,00
Total FRB18 SPOT										0.00	258,000,000	129,000,00
Total For FRB18										0.00	258,000,000	129,000,00
FRB19 On 14/04/2021 Spot Bond			6.48500	108.85852	6.48500	108.83953				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.91097				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.65805				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.84716				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.63142				0.00	400,000,000	100,000,00
Total FRB23 SPOT										0.00	400,000,000	100,000,00
Total For FRB23										0.00	400,000,000	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.82346				0.00	4,700,000,000	2,650,000,00
Total FRB24 SPOT										0.00	4,700,000,000	2,650,000,00
Total For FRB24										0.00	4,700,000,000	2,650,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	99.46737			0.00	100,000,000	250,000,000
Total FRB25 SPOT									0.00	100,000,000	250,000,000
Total For FRB25									0.00	100,000,000	250,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	96.49507			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80000	109.54898	8.80000	109.52321			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.16000	168.59398	1.16000	168.51784			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.73500	2.73500	2.73500	307.90161			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	141.14702			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.45000	180.08681	4.45000	179.98938			0.00	0	294,000,000
Total FRBI28 SPOT									0.00	0	294,000,000
Total For FRBI28									0.00	0	294,000,000
FRBI29 On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	92.45802			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	199.81987		3,257,280,000,000.00	624,000,000	312,000,000	
Total FRBI33 SPOT								3,257,280,000,000.00	624,000,000	312,000,000	
Total For FRBI33								3,257,280,000,000.00	624,000,000	312,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.85000	78.21759	5.85000	78.17234			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	79.15410	5.85000	79.10844			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.43284	3.43284	3.43284	99.41912			0.00	0	
Total FRBZ01 SPOT									0.00	0	

Contract 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 FRBZ01										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			5.50410	5.50410	5.50410	80.34268				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.58290	5.58290	5.58290	79.58704				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	133.62473				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	75.80467				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	710,000,00
Total FRC208 SPOT										0.00	0	710,000,00
Total For FRC208										0.00	0	710,000,00
FRC20: On 07/10/2020 Spot Bond					0.00000	99.97125				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.22000	166.30965	2.22000	166.22978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.08000	164.48792	3.08000	164.40514				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.39605				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	100.74323				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	100.86938				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.00753				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.46670				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.42477				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.60644				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.79313				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.59595				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.00001				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.31289				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.24064				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	101.31467				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.32003				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.37472				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.08062				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.71900				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.16622	9.80000	104.13914				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.33586				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.33716				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.43366				0.00	0	
Total FRC277 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.65077				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.23512				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.54296				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.74622				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.11895				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.26799				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.68998				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.20363				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.13408				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.31744				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.09786				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.07680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.78410				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.79826				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.40601				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.27294				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.22362				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.03637				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	100.99632				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.64821				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.08695				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.09904				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.53383				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	100.85608				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.19905				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.23050				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.35000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.58000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.25402				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	109.93000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	92.93281				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.31734				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.07514				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	97.52602				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.25391				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.17361				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.26002				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.23301				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.04026				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.25406				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.01750				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.55586				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.86408				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.23744				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.99037				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.99037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.35773				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.59125				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	104.11099				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.58043				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.39778				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.12370				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.34374				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.30235				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.63558				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.20858				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.97812				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.92236				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.09741				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	164.86924				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	164.99612				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	165.03846				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.23000	88.32729	5.23000	88.27758				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.53000	95.15695	5.53000	95.10288				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.56027				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.76773				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.50921				0.00	20,560,000,000	11,280,000,000
Total FRJ22 SPOT										0.00	20,560,000,000	11,280,000,000
Total For FRJ22										0.00	20,560,000,000	11,280,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.18243				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.40124				0.00	0	
Total FRJ24 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 FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.77943				0.00	0	20,000,00
Total FRJ25 SPOT										0.00	0	20,000,00
Total For FRJ25										0.00	0	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58138				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.74148				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.00148				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.03800	5.03800	5.03800	111.07365				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.10370				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.40881				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.03310				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.59000	94.41440	5.59000	94.36059				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.52000	194.04025	5.52000	193.92983				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.73000	92.70910	5.73000	92.65592				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	193.35265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.19000	136.15230	4.19000	136.07974				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	121.52495	3.70500	121.46176				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.58000	94.53767	5.58000	94.48381				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.67000	191.17443	5.67000	191.06488				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.72000	190.23072	5.72000	190.12150				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.72000	173.04821	3.72000	138.69941				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.75000	189.66727	5.75000	189.55822				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.73000	92.70910	5.73000	92.65592				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.40000	169.11378	5.40000	169.01798				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.48000	84.19125	6.48000	84.14129				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.29000	170.34453	5.29000	170.24852				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS13 On 31/03/2028 Spot Bond			5.35000	169.67195	5.35000	169.57604				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.26000	180.39692	6.26000	180.29074				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.41000	84.94420	6.41000	84.89396				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.73000	5.73000	5.73000	92.65592				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.71000	92.95039	5.71000	92.89711				0.00	0	2,300,000,00
Total FRS136 SPOT										0.00	0	2,300,000,00
Total For FRS136										0.00	0	2,300,000,00
FRS13 On 31/03/2028 Spot Bond			5.16000	171.81222	5.16000	171.71598				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.03000	184.50657	6.03000	184.39909				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.29000	170.34453	5.29000	170.24852				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.29000	170.34453	5.29000	170.24852				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.58000	167.12165	5.58000	167.02618				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.49000	134.51012	4.49000	134.43737				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.92000	166.95175	1.92000	166.87293				0.00	0	
Total FRS147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.64000	166.46359	5.64000	166.36821				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.68000	166.02651	5.68000	165.93120				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.46000	134.67330	4.46000	134.60058				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.15500	171.86895	5.15500	171.77271				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.69000	5.69000	5.69000	165.82217				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.83882				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	15.20527				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	16.90532				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	19.39525				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.75965				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	12.07275				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	7.06829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.23053				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.35236				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond					0.00000	15.98524				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.25004				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.11139				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	124.46385				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	140.63559				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	137.44909				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	153.24328				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	125.09292				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.78915				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.83489				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.95967				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.81299				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.59898				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS205 On 15/03/2021 Spot Bond					0.00000	106.39230				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.32607				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	115.65520				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	126.59010				0.00	0	
Total FRS208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS208										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	100.68048				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211: On 20/12/2020 Spot Bond					0.00000	143.08791				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21: On 03/09/2021 Spot Bond					0.00000	118.73169				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21: On 04/03/2021 Spot Bond					0.00000	104.08522				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21: 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	
FRS21: 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	
FRS21: On 12/06/2025 Spot Bond					0.00000	102.86481				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.17814				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	102.21084				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	99.97305				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	103.35312				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	102.20217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.20858				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	102.28771				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.76257				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	101.91035				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.82073				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	93.89512				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	95.06365				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	94.45317				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRS36 On 07/12/2023 Spot Bond			2.79500	2.79500	2.79500	307.37057				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.53500	309.83146	2.53500	309.67996				0.00	0	405,000,00
Total FRS37 SPOT										0.00	0	405,000,00
Total For FRS37										0.00	0	405,000,00
FRS43 On 07/12/2023 Spot Bond			2.53500	2.53500	2.53500	309.67996				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	168.59398	1.16000	168.51784				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.07010				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.41000	168.05130	1.41000	167.97427				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.94254				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.43000	87.53158	5.43000	87.48205				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.04000	64.07643	5.04000	94.04862				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	139.32087				0.00	0	
Total FRS85 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 FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	137.74523			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.59500	3.59500	3.59500	300.39632			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.08000	99.94414	4.08000	99.95531			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.82500	4.82500	4.82500	107.30517			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.19500	119.98963	6.19500	119.96963			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.40000	115.55894	6.40000	115.53917			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.03000	112.02997	7.03000	112.00870			0.00	0	500,000,00
Total FRX26 SPOT									0.00	0	500,000,00
Total For FRX26									0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			7.15000	116.23878	7.15000	116.21622			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.61000	116.52666	7.61000	116.50302			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.80000	107.70751	8.80000	107.68229			0.00	0	180,000,00
Total FRX30 SPOT									0.00	0	180,000,00
Total For FRX30									0.00	0	180,000,00
FRX31 On 21/02/2031 Spot Bond			9.11000	103.74995	9.11000	103.72484			0.00	0	10,480,000,00
Total FRX31 SPOT									0.00	0	10,480,000,00
Total For FRX31									0.00	0	10,480,000,00
FRX32 On 31/03/2032 Spot Bond			9.69000	105.84542	9.69000	105.81791		1,938,000,000,000.00		200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										1,938,000,000,000.00	200,000,000	100,000,000
Total For FRX32										1,938,000,000,000.00	200,000,000	100,000,000
FRX45 On 14/04/2045 Spot Bond			11.46500	75.56163	11.46500	75.53862				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.06939				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.12119				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.61800				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.55158				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.58666				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.60795				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.61421				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.06191				0.00	0	200,000,000
Total GBL03 SPOT										0.00	0	200,000,000
Total For GBL03										0.00	0	200,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	100.76924				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.38225				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.53758				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.34819				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.56187				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.59730				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.84009				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.71000	101.51037	4.71000	101.45480				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.36717				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.84339				0.00	0	40,000,0€
Total GRT11 SPOT										0.00	0	40,000,0€
Total For GRT11										0.00	0	40,000,0€
GRT14 On 15/09/2021 Spot Bond					0.00000	100.93358				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.43230				0.00	0	500,000,0€
Total GRT16 SPOT										0.00	0	500,000,0€
Total For GRT16										0.00	0	500,000,0€
GRT17 On 17/10/2023 Spot Bond			5.71500	116.94634	5.71500	116.92835				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.29579				0.00	0	
Total GRT19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.95101			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.75000	103.12143	8.75000	103.09717			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.18844			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.43689			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.97755			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72491			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.26352			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.38507			0.00	0	430,000,00
Total GRT27 SPOT									0.00	0	430,000,00
Total For GRT27									0.00	0	430,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.30956			0.00	0	
Total GRT28 SPOT									0.00	0	
Total For GRT28									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.32310			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.59955			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.51676			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.89188				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.11563				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.54460				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.60691				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.02162				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.96946				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.20261				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.80350				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.64806				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.13442				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.13991				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	100.15052				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.14254				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.58581				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.02255				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.86775				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.71361				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.49170				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.10528				0.00	0	100,000,0€
Total HILB07 SPOT										0.00	0	100,000,0€
Total For HILB07										0.00	0	100,000,0€
HILB08 On 29/03/2023 Spot Bond					0.00000	98.02441				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.23053				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.73864				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.59269				0.00	0	
Total HILB11 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 HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.43386				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.35984				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.02667				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.02178				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.02046				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.13500	304.53629	3.13500	304.38242				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.49500	3.49500	3.49500	306.15015				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.42000	106.93591	10.42000	100.71417				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.56000	70.84720	5.56000	88.15518				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.06000	82.97237	12.06000	82.94596				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72290	100.00000	10.69929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.09000	82.28770	12.09000	82.26144			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.72221	100.00000	10.69860			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	100.07238			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.19246			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	100.52195			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.03000	142.72267	3.04000	142.59285		121,410,888,000,000.00	40,069,600,000	280,505,488,20	
Total I2025 SPOT								121,410,888,000,000.00	40,069,600,000	280,505,488,20	
Total For I2025								121,410,888,000,000.00	40,069,600,000	280,505,488,20	
I2029 On 31/03/2029 Spot Bond			4.24000	98.84506	4.24000	98.79213		167,408,768,000,000.00	39,483,200,000	185,198,928,80	
Total I2029 SPOT								167,408,768,000,000.00	39,483,200,000	185,198,928,80	
Total For I2029								167,408,768,000,000.00	39,483,200,000	185,198,928,80	
I2033 On 28/02/2033 Spot Bond			4.73000	93.10252	4.73000	93.05137		90,885,058,000,000.00	19,214,600,000	135,134,601,30	
Total I2033 SPOT								90,885,058,000,000.00	19,214,600,000	135,134,601,30	
Total For I2033								90,885,058,000,000.00	19,214,600,000	135,134,601,30	
I2038 On 31/01/2038 Spot Bond			4.83500	104.29762	4.83000	104.30976		320,477,962,198,500.00	66,282,929,100	429,940,275,30	
Total I2038 SPOT								320,477,962,198,500.00	66,282,929,100	429,940,275,30	
Total For I2038								320,477,962,198,500.00	66,282,929,100	429,940,275,30	
I2046 On 31/03/2046 Spot Bond			4.85000	92.09207	4.85000	92.04125		139,724,620,000,000.00	28,809,200,000	224,834,190,10	
Total I2046 SPOT								139,724,620,000,000.00	28,809,200,000	224,834,190,10	
Total For I2046								139,724,620,000,000.00	28,809,200,000	224,834,190,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.85000	94.22938	4.85000	94.17752			131,436,564,125,000.00	27,100,322,500	246,794,092,40
Total I2050 SPOT									1,436,564,125,000.00	27,100,322,500	246,794,092,40
Total For I2050									1,436,564,125,000.00	27,100,322,500	246,794,092,40
IBL101 On 24/05/2022 Spot Bond			5.53000	5.53000	5.53000	108.76483			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.49281			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.25500	303.49065	3.25500	303.33633			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	100.66350			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.58345			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.82565			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61161			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.65944			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	99.91357			0.00	0	
Total IBL120 SPOT									0.00	0	
Total For IBL120									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.30041			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.69904			0.00	0	
Total IBL124 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.90984				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.62577				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.23750				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.77620				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.17373				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.14525				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.60828				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.56832				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.79683				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.75177				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.64234				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.59230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.58914				0.00	0	500,000,00
Total IBL142 SPOT										0.00	0	500,000,00
Total For IBL142										0.00	0	500,000,00
IBL143 On 11/03/2021 Spot Bond					0.00000	100.28993				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.20294				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.49408				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.51639				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.58573				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.21000	1.21000	1.21000	168.40893			508,200,000,000.00		420,000,000	210,000,00
Total IBL36 SPOT									508,200,000,000.00		420,000,000	210,000,00
Total For IBL36									508,200,000,000.00		420,000,000	210,000,00
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00		0	
Total IBL43/JIBAR SPOT									0.00		0	
Total For IBL43/JIBAR									0.00		0	
IBL60 On 17/02/2024 Spot Bond			6.17500	113.60280	6.17500	113.58403			0.00		0	
Total IBL60 SPOT									0.00		0	
Total For IBL60									0.00		0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.28114				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			1.56000	167.72686	1.56000	167.64930				43,368,000,000.00	27,800,000	8,200,00
Total IBL67 SPOT										43,368,000,000.00	27,800,000	8,200,00
Total For IBL67										43,368,000,000.00	27,800,000	8,200,00
IBL77 On 25/11/2020 Spot Bond					0.00000	100.79213				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.01500	111.58541	6.01500	111.56744				0.00	0	250,000,00
Total IBL78 SPOT										0.00	0	250,000,00
Total For IBL78										0.00	0	250,000,00
IBL86 On 20/05/2021 Spot Bond					0.00000	101.13483				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.45500	106.82258	5.45500	106.80696				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	68.16114	100.00000	68.01111				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	100.64793				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.26246				0.00	300,000,000	650,000,00
Total IBL95 SPOT										0.00	300,000,000	650,000,00
Total For IBL95										0.00	300,000,000	650,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.38153				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.41500	103.92332	5.41500	103.90794				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.95000	109.02907	7.95000	109.00598				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.79402				0.00	0	
Total IDCG07 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 IDCG07									0.00	0	
IDCG07 On 13/05/2030 Spot Bond			10.41000	109.62338	10.41000	109.74825			2,082,000,000,000.00	200,000,000	100,000,000
Total IDCG08 SPOT									2,082,000,000,000.00	200,000,000	100,000,000
Total For IDCG08									2,082,000,000,000.00	200,000,000	100,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.41283			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.57000	114.11278	8.57000	114.08662			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.98664			0.00	0	
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.77089			0.00	0	1,000,000,000
Total IDCG13 SPOT									0.00	0	1,000,000,000
Total For IDCG13									0.00	0	1,000,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.70999			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.35824			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.03206			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.79661			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.27297			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.44323			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.20624			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.22004				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.39540				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.05554				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.27583				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.45000	107.28154	7.45000	107.26010				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.27000	101.58707	5.27000	101.57263				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.52605				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.04256				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.36872				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING384 On 30/09/2021 Spot Bond					0.00000	92.79854				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.47224				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.66039				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.66279				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.71500	103.93743	6.71500	103.91876				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.20376				0.00	14,352,200	
Total INLV05 SPOT										0.00	14,352,200	
Total For INLV05										0.00	14,352,200	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.45045				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.28226				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.25988				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.17758				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.18111				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	100.18463				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.70264				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.30145				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.90966				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.25320				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.79661				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.81140				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.13688				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.31957				0.00	0	250,000,00
Total IPF31 SPOT										0.00	0	250,000,00
Total For IPF31										0.00	0	250,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.05612				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.29863				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49850	2.75000	100.49105				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.05000	162.04509	6.05000	161.95048				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.43900				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.71500	103.79089	6.71500	103.77223				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.97241				0.00	0	1,560,000,00
Total IV035 SPOT										0.00	0	1,560,000,00
Total For IV035										0.00	0	1,560,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	103.51230				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.24999				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	163.19029				0.00	0	385,000,00
Total IV039 SPOT										0.00	0	385,000,00
Total For IV039										0.00	0	385,000,00
IV040 On 29/09/2021 Spot Bond					0.00000	101.30899				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.53500	104.34552	7.53500	104.32421				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.67150				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			7.55000	7.55000	7.55000	109.88814				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.43174				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	166.43779	2.16000	166.35813				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.92057				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.70594				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.95000	163.11030	5.95000	163.01550				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.02464				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.71500	100.83167	10.71500	100.80307				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.03000	108.87921	6.03000	108.86154				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.09432				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.09676				0.00	0	
Total IVC103 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 IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.09513				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.35075				0.00	0	2,770,000,00
Total IVC109 SPOT										0.00	0	2,770,000,00
Total For IVC109										0.00	0	2,770,000,00
IVC110 On 19/05/2021 Spot Bond			5.68000	106.16022	5.68000	106.14407				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.32704				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.85289				0.00	0	1,000,000,00
Total IVC116 SPOT										0.00	0	1,000,000,00
Total For IVC116										0.00	0	1,000,000,00
IVC135 On 31/07/2021 Spot Bond					0.00000	101.43814				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.30423				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.56760				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.94929				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.46862				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.38769				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.43993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.18953				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.95824				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.89801				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.38831				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	100.81824				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.09691				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.09181				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.26483				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.36969				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC167 On 23/03/2021 Spot Bond					0.00000	100.14863				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.60945				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.62369				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.40769				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.67193				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.42052				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.08050				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.93924				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.84801				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.15685				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.74092				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.77625				0.00	0	
Total IVC182 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 IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.22683				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.08634				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.84408				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.77148				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.69899				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.62171				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.54849				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.47537				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.40236				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.32946				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.28785				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.24627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	98.96655				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.25602				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.84471				0.00	0	2,410,000,00
Total KAP006 SPOT										0.00	0	2,410,000,00
Total For KAP006										0.00	0	2,410,000,00
KAP007 On 26/10/2021 Spot Bond			7.01500	107.75876	7.01500	107.73847				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.48187				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.96744				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.15573				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.71789				0.00	600,000,000	300,000,00
Total KAP015 SPOT										0.00	600,000,000	300,000,00
Total For KAP015										0.00	600,000,000	300,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.55191				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.75459				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.54000	125.02341	8.54000	124.99500				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.23351				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.14175				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.49500	109.10810	6.49500	109.08906				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.31544				0.00	0	520,000,0€
Total LBK23 SPOT										0.00	0	520,000,0€
Total For LBK23										0.00	0	520,000,0€
LBK24 On 10/10/2024 Spot Bond			9.51500	102.42512	9.51500	102.39911				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.40719				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.76098				0.00	60,000,000	30,000,0€
Total LBK27 SPOT										0.00	60,000,000	30,000,0€
Total For LBK27										0.00	60,000,000	30,000,0€
LBK28 On 15/05/2028 Spot Bond			12.49000	94.82529	12.49000	94.79407				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.56500	103.53248	9.56500	103.50605				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.37910				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.14088				0.00	0	
Total LBK31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.83265				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.92428				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.72710				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.32105				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.56678				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.67583				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.06500	107.71449	6.06500	107.69681				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	101.57054				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.03382				0.00	0	2,000,000.00
Total LGL08 SPOT										0.00	0	2,000,000.00
Total For LGL08										0.00	0	2,000,000.00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.71238				0.00	0	2,000,000.00
Total LGL09 SPOT										0.00	0	2,000,000.00
Total For LGL09										0.00	0	2,000,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.18928				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.43774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.37448				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.15824				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.35960				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.52438				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.41857				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.83362				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.85595				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.62672				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.65175				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.67052				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.41370				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF05: On 21/05/2021 Spot Bond					0.00000	100.56874				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.87673				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.45803				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.59999				0.00	200,000,000	20,600,000,00
Total MBF065 SPOT										0.00	200,000,000	20,600,000,00
Total For MBF065										0.00	200,000,000	20,600,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.22118				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.87352				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.64270				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.55682				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.90275				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.95820				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.97072				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.08602				0.00	0	
Total MBP044 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 MBP044									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.08792			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.16718			0.00	0	500,000,00
Total MBP046 SPOT									0.00	0	500,000,00
Total For MBP046									0.00	0	500,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.51518			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.08603			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.08794			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.53057			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.26045			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.84000	102.82368	4.84000	102.81034			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.49500	7.49500	7.49500	116.88197			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.57500	110.77923	5.57500	110.76267		383,560,000,000.00		68,800,000	1,084,400,00
Total MMIG05 SPOT								383,560,000,000.00		68,800,000	1,084,400,00
Total For MMIG05								383,560,000,000.00		68,800,000	1,084,400,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.14390			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.18803			0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG07 SPOT										0.00	0	3,000,000.00
Total For MMIG07										0.00	0	3,000,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	98.38605				0.00	0	500,000.00
Total MML01 SPOT										0.00	0	500,000.00
Total For MML01										0.00	0	500,000.00
MML02 On 10/12/2026 Spot Bond			8.10000	108.66968	8.10000	108.64611				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.75827				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	99.91547				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.56779				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.49090				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.19949				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.99906				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.17134				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.76701				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.79696				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN16 On 30/05/2022 Spot Bond					0.00000	99.66406				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.51958				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.89465				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.40902				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.18392				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.73694				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.18990				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.05000	103.99136	8.05000	102.44552				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.28262				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.84229				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.63686				0.00	0	
Total MWAR02 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 MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.62548				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.62548				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.49943				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.07523				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.22219				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.21225				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.27655				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.76428				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.18311				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.23884				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.28612				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.32952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.63500	108.30803	5.63500	108.29167				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.11500	111.86705	6.11500	111.84874				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.98000	108.67845	8.98000	108.65250				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.47051				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.09674				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.95452				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.05203				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.97922				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.23000	103.67268	5.23000	103.65795				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.41500	102.20335	5.41500	102.18855				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.45620	9.38000	100.43143				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			5.68000	112.98955	5.68000	112.97207				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.53500	105.92640	4.53500	105.91343				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.98000	106.23402	4.98000	106.21982				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.10000	113.99167	6.10000	113.97305				0.00	0	460,000,00
Total NBK16A SPOT										0.00	0	460,000,00
Total For NBK16A										0.00	0	460,000,00
NBK17/ On 22/04/2026 Spot Bond			6.87000	118.53623	6.87000	118.51436				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.51000	109.77197	5.51000	109.75567				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.86000	119.75090	6.86000	119.72884				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.35463				0.00	0	4,280,000,00
Total NBK20B SPOT										0.00	0	4,280,000,00
Total For NBK20B										0.00	0	4,280,000,00
NBK21/ On 21/07/2027 Spot Bond			7.90000	116.33720	7.90000	116.31271				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.49500	112.85561	5.49500	112.83899				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.58500	121.62542	6.58500	121.60401				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.62500	122.07076	7.62500	122.04594				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK24A									0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.77474			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.07500	5.07500	5.07500	113.71580			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.61717			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	25.72010	100.00000	25.66348			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.40890			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.81000	119.40699	7.81000	119.38214			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.01000	114.76672	5.01000	114.75129			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.73866			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29I On 31/07/2026 Spot Bond			6.97000	118.54032	6.97000	118.51825			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.64000	113.22150	5.64000	113.20439		109,416,000,000.00		19,400,000	9,700,00
Total NBK30A SPOT								109,416,000,000.00		19,400,000	9,700,00
Total For NBK30A								109,416,000,000.00		19,400,000	9,700,00
NBK30I On 18/02/2021 Spot Bond					0.00000	101.21507			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.76500	114.01612	5.76500	113.99851			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.07143				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.10374				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.27030				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.51881				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.35007				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.77500	9.77500	9.77500	68.46063				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.50871				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.21252				0.00	0	1,000,000,00
Total NBK42B SPOT										0.00	0	1,000,000,00
Total For NBK42B										0.00	0	1,000,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.77687				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.84896				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.87245				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.82524				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.33281				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.83977				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.31610				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.20677				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.19341				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.52772				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.33581				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.64091				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.38023				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.86324				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.06425				0.00	0	
Total NBKB57 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 NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.25768				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.98646				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.82128				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.47325				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20859				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.94500	105.46521	8.94500	105.43971				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20669				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.98000	104.85694	8.98000	104.83150				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20859				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.21152				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.21531				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.32491				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.84633				0.00	1,840,000	
Total NEDT1B SPOT										0.00	1,840,000	
Total For NEDT1B										0.00	1,840,000	
NET53 On 17/04/2021 Spot Bond					0.00000	101.18898				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.01716				0.00	0	11,087,600,00
Total NGL01 SPOT										0.00	0	11,087,600,00
Total For NGL01										0.00	0	11,087,600,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.69466				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.03757				0.00	0	6,410,000,00
Total NGL02 SPOT										0.00	0	6,410,000,00
Total For NGL02										0.00	0	6,410,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.02827				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.29768				0.00	0	830,000,00
Total NGL04 SPOT										0.00	0	830,000,00
Total For NGL04										0.00	0	830,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.08555				0.00	0	1,040,000,00
Total NGL05 SPOT										0.00	0	1,040,000,00
Total For NGL05										0.00	0	1,040,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.56426				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.84722				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.05852				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.17841				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	101.23876				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	99.91343				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.60209				0.00	3,280,000,000	1,150,000,000
Total NGT104 SPOT										0.00	3,280,000,000	1,150,000,000
Total For NGT104										0.00	3,280,000,000	1,150,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	97.24314				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.48758				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.35702	13.50000	105.31962				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.20370				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.69988				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.46082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.83676				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.41250				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.77977				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.38677				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.17884				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.64793				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.81729				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.84463				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.72000	5.72000	5.72000	190.12150				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	177.49598				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	138.27753				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI29 On 31/03/2029 Spot Bond			3.94000	3.94000	3.94000	101.08786				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			5.58000	5.58000	5.58000	94.48381				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	137.68934				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	135.52973				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	177.02552				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.45000	180.08681	4.45000	179.98938				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.69500	93.13187	5.69500	93.07853				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NN010 SPOT										0.00	0	
Total For NN010										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.14682				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.20670				0.00	0	
Total NN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.32670				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.90204				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.47497				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.31000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.44805				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.62656				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.32483				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.13451				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	98.15512				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.60743				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.63685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.93142				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	109.84779				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.93912				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	109.68383				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	109.41885				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.30555				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	101.48534				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.74848				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.91913				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.16088				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.85304				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.32272				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.66000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.15876				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.73000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.68000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.37000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	96.17375				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	83.58840				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	83.58840				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.47456				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.13001				0.00	0	
Total NNF06 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 NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.43499				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.61901				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.61865				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.61986				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.57974				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.46917				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.84724				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.66558				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.63694				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.52037				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.03352				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.53742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.16500	116.92868	6.16500	116.90939				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.38500	192.72014	3.38500	192.62151				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.15000	121.79491	9.15000	121.76515			3,841,303,590,000.00		419,814,600	214,120,100
Total NRA028 SPOT									3,841,303,590,000.00		419,814,600	214,120,100
Total For NRA028									3,841,303,590,000.00		419,814,600	214,120,100
NRA02: On 30/11/2028 Spot Bond			100.00000	16.38513	100.00000	16.34887				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	100.28301				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.84139				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.73930				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.27088				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.41681				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.53027				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.27645				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.28038				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.18004				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	100.36118				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.08696				0.00	0	
Total NTC32 SPOT										0.00	0	
Total For NTC32										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.16902				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.36500	107.31737	5.36500	107.30167				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.16000	114.76100	7.16000	114.73870				0.00	0	2,550,000,00
Total OML07 SPOT										0.00	0	2,550,000,00
Total For OML07										0.00	0	2,550,000,00
OML09 On 14/09/2022 Spot Bond			5.56500	110.33460	5.56500	110.31786				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.48500	116.39582	7.48500	116.37219				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.45179				0.00	0	1,000,000,00
Total OML11 SPOT										0.00	0	1,000,000,00
Total For OML11										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.34358				0.00	0	
Total PEP01 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 PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.35374				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.56323				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.95971				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.84380				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.54256				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.67050				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.75803				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.77052				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.78302				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.20000	119.33534	7.20000	119.31228			045,347,335,040,000.00	3,478,520,463,200	1,242,011,893,00	
Total R186 SPOT									15,347,335,040,000.00	478,520,463,200	242,011,893,00	
Total For R186									15,347,335,040,000.00	478,520,463,200	242,011,893,00	
R197 On 07/12/2023 Spot Bond			2.21000	312.74698	2.18500	312.82252			6,907,193,449,000.00	3,125,426,900	36,793,352,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R197 SPOT									6,907,193,449,000.00	3,125,426,900	36,793,352,900
Total For R197									6,907,193,449,000.00	3,125,426,900	36,793,352,900
R202 On 07/12/2033 Spot Bond			4.72000	210.24647	4.72000	210.13135			310,252,059,792,000.00	65,731,368,600	167,032,091,700
Total R202 SPOT									10,252,059,792,000.00	65,731,368,600	167,032,091,700
Total For R202									10,252,059,792,000.00	65,731,368,600	167,032,091,700
R2023 On 28/02/2023 Spot Bond			4.51000	108.05782	4.51500	108.03272			918,686,541,233,000.00	425,429,388,300	839,348,702,900
Total R2023 SPOT									18,686,541,233,000.00	425,429,388,300	839,348,702,900
Total For R2023									18,686,541,233,000.00	425,429,388,300	839,348,702,900
R2030 On 31/01/2030 Spot Bond			9.42000	92.75447	9.42000	92.73128			449,758,522,738,000.00	1,215,473,303,900	2,542,377,005,200
Total R2030 SPOT									19,758,522,738,000.00	215,473,303,900	542,377,005,200
Total For R2030									19,758,522,738,000.00	215,473,303,900	542,377,005,200
R2032 On 31/03/2032 Spot Bond			10.41000	85.85323	10.41000	85.82929			272,058,125,107,000.00	506,441,702,700	1,013,949,116,000
Total R2032 SPOT									2,058,125,107,000.00	506,441,702,700	1,013,949,116,000
Total For R2032									2,058,125,107,000.00	506,441,702,700	1,013,949,116,000
R2035 On 28/02/2035 Spot Bond			11.17000	84.61234	11.17000	84.58695			307,775,994,178,000.00	385,655,863,400	1,245,374,117,300
Total R2035 SPOT									17,775,994,178,000.00	385,655,863,400	245,374,117,300
Total For R2035									17,775,994,178,000.00	385,655,863,400	245,374,117,300
R2037 On 31/01/2037 Spot Bond			11.45500	79.91317	11.45500	79.88899			182,222,301,941,500.00	1,325,379,511,300	1,827,469,113,800
Total R2037 SPOT									12,222,301,941,500.00	325,379,511,300	827,469,113,800
Total For R2037									12,222,301,941,500.00	325,379,511,300	827,469,113,800
R2040 On 31/01/2040 Spot Bond			11.55000	82.05438	11.55000	82.02935			582,919,127,400,000.00	569,949,708,000	1,225,301,088,500
Total R2040 SPOT									12,919,127,400,000.00	569,949,708,000	225,301,088,500
Total For R2040									12,919,127,400,000.00	569,949,708,000	225,301,088,500
R2044 On 31/01/2044 Spot Bond			11.58500	78.86417	11.58500	78.84005			808,904,506,470,000.00	328,778,982,000	1,084,844,983,000
Total R2044 SPOT									18,904,506,470,000.00	328,778,982,000	1,084,844,983,000
Total For R2044									18,904,506,470,000.00	328,778,982,000	1,084,844,983,000
R2048 On 28/02/2048 Spot Bond			11.54500	77.75882	11.54500	77.73471			128,670,237,453,500.00	1,483,644,022,300	1,859,121,268,200
Total R2048 SPOT									18,670,237,453,500.00	483,644,022,300	359,121,268,200
Total For R2048									18,670,237,453,500.00	483,644,022,300	359,121,268,200
R208 On 31/03/2021 Spot Bond			3.55000	101.63523	3.50000	101.64974			92,300,000,000,000.00	26,000,000,000	451,678,060,000
Total R208 SPOT									12,300,000,000,000.00	26,000,000,000	451,678,060,000
Total For R208									12,300,000,000,000.00	26,000,000,000	451,678,060,000
R209 On 31/03/2036 Spot Bond			11.01500	65.06480	11.00000	65.12640			828,214,732,229,500.00	347,545,595,300	566,347,262,800
Total R209 SPOT									18,214,732,229,500.00	347,545,595,300	566,347,262,800
Total For R209									18,214,732,229,500.00	347,545,595,300	566,347,262,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R210 On 31/03/2028 Spot Bond			3.98000	185.81369	3.95000	186.08796			35,158,524,000,000.00	8,833,800,000	54,583,783,90
Total R210 SPOT									15,158,524,000,000.00	8,833,800,000	54,583,783,90
Total For R210									15,158,524,000,000.00	8,833,800,000	54,583,783,90
R212 On 31/01/2022 Spot Bond			0.92000	169.11727	0.91000	169.06388			5,824,244,000,000.00	6,330,700,000	59,812,975,10
Total R212 SPOT									5,824,244,000,000.00	6,330,700,000	59,812,975,10
Total For R212									5,824,244,000,000.00	6,330,700,000	59,812,975,10
R213 On 28/02/2031 Spot Bond			9.89000	82.16845	9.91000	82.03470			848,435,058,670,000.00	490,236,103,000	479,262,800,90
Total R213 SPOT									18,435,058,670,000.00	490,236,103,000	479,262,800,90
Total For R213									18,435,058,670,000.00	490,236,103,000	479,262,800,90
R214 On 28/02/2041 Spot Bond			11.26500	62.85551	11.26500	62.83648			912,526,600,311,000.00	613,628,637,400	767,497,395,10
Total R214 SPOT									12,526,600,311,000.00	613,628,637,400	767,497,395,10
Total For R214									12,526,600,311,000.00	613,628,637,400	767,497,395,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.69702			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.49155			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.95808			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.85080			0.00	0	500,000,00
Total RDFB12 SPOT									0.00	0	500,000,00
Total For RDFB12									0.00	0	500,000,00
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.25745			0.00	0	700,000,00
Total RDFB13 SPOT									0.00	0	700,000,00
Total For RDFB13									0.00	0	700,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.65506			0.00	0	500,000,00
Total RDFB14 SPOT									0.00	0	500,000,00
Total For RDFB14									0.00	0	500,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.69179			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.15215			0.00	0	
Total RDFB16 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.40984				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.56408				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.04114				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.17584				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.18464				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.08408				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.63419				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.87820				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.72670				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.61268				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.35022				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	102.05120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.31636				0.00	0	1,060,000,00
Total RED141 SPOT										0.00	0	1,060,000,00
Total For RED141										0.00	0	1,060,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	100.40776				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.65950				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.36785				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.52292				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.28213				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.57694				0.00	0	200,000,00
Total RED705 SPOT										0.00	0	200,000,00
Total For RED705										0.00	0	200,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.78389				0.00	0	1,000,000,00
Total RES35 SPOT										0.00	0	1,000,000,00
Total For RES35										0.00	0	1,000,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	99.89040				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.79461				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.07006				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.30500	107.02732	5.30500	107.01201			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.16500	112.57008	6.16500	112.55140			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.78000	95.34922	11.78000	95.31940		2,356,000,000,000.00		200,000,000	100,000,000
Total RW28 SPOT								2,356,000,000,000.00		200,000,000	100,000,000
Total For RW28								2,356,000,000,000.00		200,000,000	100,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.31183			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.78500	113.03232	5.78500	113.01480			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.64395			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.32427			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.58500	109.05467	5.58500	109.03826			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.93929			0.00	0	
Total SBN01 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 SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.10685				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.30500	106.99000	4.30500	106.97755				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.36000	121.10020	6.36000	121.07960				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.76868				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.15800	116.49246	5.15800	116.47634			812,900,800,000.00	157,600,000	78,800,000	
Total SBS27 SPOT									812,900,800,000.00	157,600,000	78,800,000	
Total For SBS27									812,900,800,000.00	157,600,000	78,800,000	
SBS3 On 25/05/2026 Spot Bond			6.46000	111.08445	6.46000	111.06526			0.00	0	0	
Total SBS3 SPOT									0.00	0	0	
Total For SBS3									0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			6.93500	118.12061	6.93500	118.09862			0.00	0	0	
Total SBS31 SPOT									0.00	0	0	
Total For SBS31									0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			5.45500	116.78708	5.45500	116.76972			0.00	0	0	
Total SBS34 SPOT									0.00	0	0	
Total For SBS34									0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			5.70000	114.49042	5.70000	114.47294			0.00	0	0	
Total SBS38 SPOT									0.00	0	0	
Total For SBS38									0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			8.19500	111.53409	8.19500	111.50976			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			3.94500	108.34820	3.94500	108.33669			0.00	0	0	
Total SBS4 SPOT									0.00	0	0	
Total For SBS4									0.00	0	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.88180			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 SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.47500	114.89824	4.47500	114.88442				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.08000	123.98036	6.08000	123.96019				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.06500	124.99304	7.06500	124.96946				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.18343				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.58500	114.90672	4.58500	114.89257				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.97681				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.20449				0.00	0	20,000,00
Total SBS49 SPOT										0.00	0	20,000,00
Total For SBS49										0.00	0	20,000,00
SBS50 On 31/01/2022 Spot Bond			4.04500	108.58632	4.04500	108.57450				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.12000	5.12000	5.12000	115.78964				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.65490				0.00	200,000,000	8,130,000,00
Total SBS52 SPOT										0.00	200,000,000	8,130,000,00
Total For SBS52										0.00	200,000,000	8,130,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	105.06839				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	101.86644				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.23500	110.40795	4.23500	110.39531				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.73217				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.25167				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	99.95604				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.92408				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.62988				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.82052				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.30997				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.00025				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.83427				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.70050				0.00	0	
Total SBS67 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 SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.33045			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.48259			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.53500	309.83146	2.53500	309.67996			0.00	0	908,100,00
Total SBSI11 SPOT									0.00	0	908,100,00
Total For SBSI11									0.00	0	908,100,00
SBSI14 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	194.89655		3,850,880,000,000.00	704,000,000	352,000,00	
Total SBSI14 SPOT								3,850,880,000,000.00	704,000,000	352,000,00	
Total For SBSI14								3,850,880,000,000.00	704,000,000	352,000,00	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.97671			0.00	15,532,600	
Total SBT101 SPOT									0.00	15,532,600	
Total For SBT101									0.00	15,532,600	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.64706			0.00	0	4,500,000,00
Total SBT102 SPOT									0.00	0	4,500,000,00
Total For SBT102									0.00	0	4,500,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	102.71365			0.00	841,500,000	4,241,500,00
Total SBT103 SPOT									0.00	841,500,000	4,241,500,00
Total For SBT103									0.00	841,500,000	4,241,500,00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.13208			0.00	200,000,000	100,000,00
Total SBT104 SPOT									0.00	200,000,000	100,000,00
Total For SBT104									0.00	200,000,000	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.80441			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.88628			0.00	2,000,000,000	1,000,000,00
Total SBT202 SPOT									0.00	2,000,000,000	1,000,000,00
Total For SBT202									0.00	2,000,000,000	1,000,000,00
SBT203 On 03/12/2023 Spot Bond			6.61500	114.14913	6.61500	114.12883			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.40112			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.06489				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.27317				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	99.82895				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.83273				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.15540				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.35477				0.00	0	500,000,00
Total SLI4 SPOT										0.00	0	500,000,00
Total For SLI4										0.00	0	500,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.73686				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.67048				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.70618				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.93844				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.77021				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.77283				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.77957				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.71289				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.89288				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.83017				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.85958				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.79338				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.62825				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.36500	112.19712	6.36500	112.17791				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	100.31899				0.00	0	
Total SNT04 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 SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	96.15949				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.86173				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.39277				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.61158				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.66010				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.10406				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.28046				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.34105				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.23621				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	99.08552				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	99.97399				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.87138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.47995				0.00	0	120,000,00
Total SSA07 SPOT										0.00	0	120,000,00
Total For SSA07										0.00	0	120,000,00
SSN00 On 31/03/2021 Spot Bond			5.18000	100.85587	5.18000	100.84191				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.18000	100.85587	5.18000	100.84191				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	134.62780				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.17500	119.47121	7.17500	119.44821			24,753,750,000,000.00		3,450,000,000	3,450,000,00
Total SSN017 SPOT									24,753,750,000,000.00		3,450,000,000	3,450,000,00
Total For SSN017									24,753,750,000,000.00		3,450,000,000	3,450,000,00
SSN02 On 28/02/2031 Spot Bond			9.40000	84.97280	9.40000	84.95124			33,276,000,000,000.00		3,540,000,000	3,670,000,00
Total SSN021 SPOT									33,276,000,000,000.00		3,540,000,000	3,670,000,00
Total For SSN021									33,276,000,000,000.00		3,540,000,000	3,670,000,00
SSN02 On 07/12/2023 Spot Bond					0.00000	96.81245				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.73964				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.56860				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.76620				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.88824				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			5.91500	110.40102	5.91500	110.38344				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.53000	95.15695	5.53000	95.10288				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.31265				0.00	70,000,000	140,000,000
Total SSN044 SPOT										0.00	70,000,000	140,000,000
Total For SSN044										0.00	70,000,000	140,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	101.12138				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.52643				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN05: On 08/12/2023 Spot Bond			3.21500	3.21500	3.21500	303.68455				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.98210				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.08820				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.94809				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	100.00000				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.17000	5.17000	5.17000	171.60259				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	138.02509				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.73000	5.73000	5.73000	92.65592				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	92.66870				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.13000	5.13000	5.13000	172.05667				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57157				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56021				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.53225				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.29078				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.28318				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.20562				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.88548				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.76100				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.60042				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.33111				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.94295				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	192.49079				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.88334				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.92795				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	100.92593				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.45050				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.58469				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.43562				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.08500	89.02511	10.08500	89.00132				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.48058				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.25096				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.22000	103.28306	8.22000	103.26020				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.65071				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.04403	8.55000	104.02036				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.40657				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.54537				0.00	0	
Total T15OM4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.55274				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.06335				0.00	0	500,000,00
Total TFS142 SPOT										0.00	0	500,000,00
Total For TFS142										0.00	0	500,000,00
TFS14E On 20/03/2022 Spot Bond					0.00000	99.86776				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	99.92875				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.52609				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	100.90090				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.50203				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.02490				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.60410				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15E On 03/09/2021 Spot Bond					0.00000	100.27440				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15E On 03/09/2023 Spot Bond					0.00000	100.58061				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.62603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.95967				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.45449				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.48700				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.00724				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.96145				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.03537				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.66785				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.91000	109.38675	4.91000	109.37234				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.37543				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.07000	108.11880	5.07000	108.10409			438,048,000,000.00	86,400,000	43,200,000	
Total TH14A8 SPOT									438,048,000,000.00	86,400,000	43,200,000	
Total For TH14A8									438,048,000,000.00	86,400,000	43,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	100.74246				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.92408				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.69109				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.34754				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.43321				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.76447				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.16940				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.52882				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.18214				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.61796				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62448				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.63335				0.00	0	
Total TH15A3 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 TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.63866				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.49681				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.59681				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60913				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.66546				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.05707				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.14721				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.72297				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.30581				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.69361				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.53440				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.50270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.95390				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.59075				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.61403				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.04476	8.49000	101.02193				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.61892				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.62015				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.64342				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.68748				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.68136				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.74009				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.94412				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04780				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.42776				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.11819				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.65500	106.82616	5.65500	106.80970				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.81500	110.15616	6.81500	110.13577				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.53849				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.99238				0.00	200,000,000	600,000,000
Total TL27 SPOT										0.00	200,000,000	600,000,000
Total For TL27										0.00	200,000,000	600,000,000
TL28 On 24/04/2025 Spot Bond			7.65000	110.34027	7.65000	110.31763				0.00	0	100,000,000
Total TL28 SPOT										0.00	0	100,000,000
Total For TL28										0.00	0	100,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.50985				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.70511				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.34898				0.00	0	
Total TL31 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 TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.78906			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.50500	116.30779	6.50500	116.28756		225,073,000,000.00		34,600,000	1,477,300,00
Total TN23 SPOT								225,073,000,000.00		34,600,000	1,477,300,00
Total For TN23								225,073,000,000.00		34,600,000	1,477,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.44421	100.00000	22.39480			0.00	0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			8.65000	104.54037	8.65000	104.51632		4,491,376,695,000.00		519,234,300	12,622,000,00
Total TN25 SPOT								4,491,376,695,000.00		519,234,300	12,622,000,00
Total For TN25								4,491,376,695,000.00		519,234,300	12,622,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.30443	100.00000	12.27734			0.00	0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			9.17500	102.07724	9.17500	102.05235		220,915,650,000.00		24,078,000	6,619,434,00
Total TN27 SPOT								220,915,650,000.00		24,078,000	6,619,434,00
Total For TN27								220,915,650,000.00		24,078,000	6,619,434,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.53697	100.00000	12.50937			0.00	0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.22000	95.65123	11.22000	95.62270		0.00		0	8,000,000,00
Total TN30 SPOT								0.00		0	8,000,000,00
Total For TN30								0.00		0	8,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.91271	8.00000	116.88766			0.00	0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN40 On 09/10/2040 Spot Bond			12.88000	84.73827	12.88000	84.70938		7,728,000,000,000.00		600,000,000	6,950,000,00
Total TN40 SPOT								7,728,000,000,000.00		600,000,000	6,950,000,00
Total For TN40								7,728,000,000,000.00		600,000,000	6,950,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.91420	10.75000	99.88563			0.00	0	
Total TN40/R214 SPOT								0.00		0	
Total For TN40/R214								0.00		0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.50000	10.00000	109.47000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA01 On 30/11/2020 Spot Bond			5.92500	103.82554	5.92500	103.80883				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.34128				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.35550				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.69987				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	100.43784				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.58494				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	100.58494				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.71882				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond					0.00000	100.73616				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond			5.62500	110.22194	5.62500	110.20532				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A4 On 14/11/2020 Spot Bond					0.00000	100.71174				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	

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	100.72482				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.95384				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.92415				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.88223				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.31000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.91500	111.81916	5.91500	114.79380				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.11017				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.24582				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.31000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.14177	8.62000	104.11776				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.55120				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.55120				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B2										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	99.93981				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.22929				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.17064				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	96.98365				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	96.73544				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	99.72757				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	96.88532				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.27081				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.04353				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.14988				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.08451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	101.40464				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.43626				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.34308				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	101.05473				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.92400				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.82312				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.16132				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.75030				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.75030				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.42433				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.29473				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	

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 11/12/2020 Spot Bond					0.00000	100.25032				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.32500	102.73305	6.32500	102.71570				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.35000	109.02156	9.35000	108.99404			4,488,000,000,000.00	480,000,000	120,000,000	
Total UG26 SPOT									4,488,000,000,000.00	480,000,000	120,000,000	
Total For UG26									4,488,000,000,000.00	480,000,000	120,000,000	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.54210				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.14125				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.09186				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.60622				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.63604				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.70045				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.72873				0.00	200,000,000	100,000,000
Total VKE16 SPOT										0.00	200,000,000	100,000,000
Total For VKE16										0.00	200,000,000	100,000,000
VRI875 On 28/10/2020 Spot Bond					0.00000	100.80191				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.91187				0.00	0	
Total WHL01 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	Open Interest
Total For WHL01										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.15452				0.00	0	1,070,000,00
Total WHL02 SPOT										0.00	0	1,070,000,00
Total For WHL02										0.00	0	1,070,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.60016				0.00	0	120,000,00
Total WHL03 SPOT										0.00	0	120,000,00
Total For WHL03										0.00	0	120,000,00
WSP5 On 28/05/2021 Spot Bond			4.43500	106.06082	4.43500	106.04817				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	65.99132	100.00000	65.84606				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.08e+017	1,574,276,203,100	414,586,395,100
Total for SPOT :										1.08e+017	574,276,203,100	414,586,395,100
Total Futures										1.08e+017	574,276,208,817	414,587,426,000
Total Options										6 985 635.00	8,000	242,370
Grand Total:										1.08e+017	574,276,216,817	414,587,668,400