



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.52485	76.62269	11.48092	76.85538			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.77777	73.66098	11.73190	73.89652			0.00	0	
ES33	On	05/08/2021	Bond Future			12.04424	74.45940	11.99633	74.69765			0.00	0	
ES33	On	04/11/2021	Bond Future			12.31931	71.48576	12.26930	71.72659			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.09248	75.22358	12.04312	75.51211			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			12.34184	71.76338	12.29014	72.05531			0.00	0	
ES42	On	05/08/2021	Bond Future			12.59773	72.54164	12.54362	72.83686			0.00	0	
ES42	On	04/11/2021	Bond Future			12.86384	69.06421	12.80715	69.36267			0.00	0	
Total ES42 Future												0.00	0	4,78
Total For ES42												0.00	0	4,78
I2025	On	04/02/2021	Bond Future			146.77402	146.77402	146.82972	146.82972			0.00	0	3,31
I2025	On	06/05/2021	Bond Future			148.36631	148.36631	148.42334	148.42334			0.00	0	
I2025	On	05/08/2021	Bond Future			148.48116	148.48116	148.53900	148.53900			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	Open Interest
I2025	On	04/11/2021	Bond Future			150.11136	150.11136	150.16996	150.16996			0.00	0	
Total I2025 Future												0.00	0	3,37
Total For I2025												0.00	0	3,37
I2029	On	04/02/2021	Bond Future			103.50607	103.50607	102.33496	102.33496			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			103.49124	103.49124	102.30798	102.30798			0.00	0	
I2029	On	05/08/2021	Bond Future			104.63731	104.63731	103.44111	103.44111			0.00	0	
I2029	On	04/11/2021	Bond Future			104.63768	104.63768	103.42844	103.42844			0.00	0	
Total I2029 Future												0.00	0	2,22
Total For I2029												0.00	0	2,22
I2033	On	04/02/2021	Bond Future			97.81159	97.81159	98.21598	98.21598			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			97.65889	97.65889	98.06808	98.06808			0.00	0	
I2033	On	05/08/2021	Bond Future			98.74034	98.74034	99.15427	99.15427			0.00	0	
I2033	On	04/11/2021	Bond Future			98.60181	98.60181	99.02039	99.02039			0.00	0	
Total I2033 Future												0.00	0	7,61
Total For I2033												0.00	0	7,61
I2038	On	04/02/2021	Bond Future			108.18837	108.18837	108.18019	108.18019			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			109.36230	109.36230	109.35449	109.35449			0.00	0	
I2038	On	05/08/2021	Bond Future			108.85426	108.85426	108.84652	108.84652			0.00	0	
I2038	On	04/11/2021	Bond Future			110.04950	110.04950	110.04184	110.04184			0.00	0	
Total I2038 Future												0.00	0	9,46
Total For I2038												0.00	0	9,46
I2046	On	04/02/2021	Bond Future			96.95855	96.95855	96.78840	96.78840			0.00	0	14,77
I2046	On	06/05/2021	Bond Future			96.22284	96.22284	96.05134	96.05134			0.00	0	
I2046	On	05/08/2021	Bond Future			97.28866	97.28866	97.11534	97.11534			0.00	0	
I2046	On	04/11/2021	Bond Future			96.55242	96.55242	96.37727	96.37727			0.00	0	
Total I2046 Future												0.00	0	14,77
Total For I2046												0.00	0	14,77
I2050	On	04/02/2021	Bond Future			97.51389	97.51389	96.96712	96.96712			0.00	0	12,46
I2050	On	06/05/2021	Bond Future			98.57176	98.57176	98.01961	98.01961			0.00	0	
I2050	On	05/08/2021	Bond Future			97.73854	97.73854	97.18038	97.18038			0.00	0	
I2050	On	04/11/2021	Bond Future			98.81185	98.81185	98.24750	98.24750			0.00	0	
Total I2050 Future												0.00	0	12,46
Total For I2050												0.00	0	12,46
R186	On	04/02/2021	Bond Future			7.09748	117.51323	7.08886	117.55801		7.26	23,502,646.00	200	77,64
R186	On	06/05/2021	Bond Future			7.26238	118.75977	7.25312	118.80565		6.62	0.00	0	
R186	On	05/08/2021	Bond Future			7.44107	114.76552	7.43120	114.81204		6.64	0.00	0	
R186	On	04/11/2021	Bond Future			7.62916	115.99980	7.61864	116.04691		5.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												23,502,646.00	200	77,64
R186	On	04/02/2021	Bond Future	8.16	Call			5,631.71000	5.63171	5,586,830	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			228.86000	0.22886	228,760	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,675.21000	5.67521	5,630,300	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			223.43000	0.22343	223,300	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,588.31000	5.58831	5,543,450	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			234.41000	0.23441	234,330	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,948.16000	4.94816	4,903,810	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			331.90000	0.33190	332,330	7.90	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.76	Call			15,840.33000	15.84033	15,794,430	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			3.32000	0.00332	3,300	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,881.28000	15.88128	15,835,390	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			3.22000	0.00322	3,210	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,922.23000	15.92223	15,876,330	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			3.14000	0.00314	3,120	7.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,268.29000	6.26829	6,227,590	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			833.84000	0.83384	839,660	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,302.75000	6.30275	6,262,000	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			824.00000	0.82400	829,770	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,233.87000	6.23387	6,193,250	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			843.76000	0.84376	849,660	7.15	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,993.40000	3.99340	3,959,890	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,818.93000	1.81893	1,832,530	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,935.80000	3.93580	3,902,500	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,848.80000	1.84880	1,862,610	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,964.56000	3.96456	3,931,140	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,833.82000	1.83382	1,847,510	6.10	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												23,502,646.00	200	92,81
R197	On	04/02/2021	Bond Future			315.96966	315.96966	315.52020	315.52020			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.39718	319.39718	318.94436	318.94436			0.00	0	
R197	On	05/08/2021	Bond Future			314.94251	314.94251	314.48519	314.48519			0.00	0	
R197	On	04/11/2021	Bond Future			318.40092	318.40092	317.93881	317.93881			0.00	0	
Total R197 Future												0.00	0	2,46
Total For R197												0.00	0	2,46
R202	On	04/02/2021	Bond Future			215.59701	215.59701	215.36057	215.36057			0.00	0	7,82
R202	On	06/05/2021	Bond Future			217.93578	217.93578	217.69779	217.69779			0.00	0	
R202	On	05/08/2021	Bond Future			216.10435	216.10435	215.86387	215.86387			0.00	0	
R202	On	04/11/2021	Bond Future			218.47720	218.47720	218.23429	218.23429			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,82
Total For R202												0.00	0	7,82
R2023	On	04/02/2021	Bond Future			4.06258	110.65619	4.04600	110.69002		1.61	26,557,485.60	240	31,13
R2023	On	06/05/2021	Bond Future			4.02780	107.92293	4.00848	107.95767		1.59	0.00	0	
R2023	On	05/08/2021	Bond Future			3.97093	109.09236	3.94819	109.12763		1.42	0.00	0	
R2023	On	04/11/2021	Bond Future			3.89236	106.35821	3.86502	106.39396		1.18	0.00	0	
Total R2023 Future												26,557,485.60	240	31,13
R2023	On	04/02/2021	Bond Future	6.33	Call			4,534.05000	4.53405	4,500,220	2.00	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,553.35000	4.55335	4,519,520	2.00	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,514.74000	4.51474	4,480,910	2.00	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			6,143.51000	6.14351	6,108,770	1.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			6,160.14000	6.16014	6,125,400	1.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			6,176.77000	6.17677	6,142,030	1.86	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			2,135.83000	2.13583	2,102,930	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			51.80000	0.05180	54,170	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			2,108.06000	2.10806	2,075,250	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			54.24000	0.05424	56,700	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			2,121.94000	2.12194	2,089,090	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			53.01000	0.05301	55,430	1.59	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			111.95000	0.11195	117,190	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,476.98000	1.47698	1,446,390	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			109.91000	0.10991	115,070	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,455.40000	1.45540	1,424,970	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			114.01000	0.11401	119,330	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,466.18000	1.46618	1,435,670	1.29	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												26,557,485.60	240	31,13
R2030	On	04/02/2021	Bond Future			9.00710	94.08442	9.01449	94.04139		12.23	151,475,916.20	1,610	110,60
R2030	On	06/05/2021	Bond Future			9.20219	95.08319	9.20982	95.04020		11.49	0.00	0	
R2030	On	05/08/2021	Bond Future			9.41334	92.10841	9.42130	92.06509		11.39	0.00	0	
R2030	On	04/11/2021	Bond Future			9.62153	93.09927	9.62984	93.05553		10.32	0.00	0	
Total R2030 Future												151,475,916.20	1,610	110,60
R2030	On	04/02/2021	Bond Future	9.16	Call			2,673.38000	2.67338	2,685,070	12.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put			1,831.24000	1.83124	1,799,900	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			748.22000	0.74822	748,900	11.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,689.18000	2.68918	2,652,570	12.14	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,784.23000	1.78423	1,790,650	12.14	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,971.54000	6.97154	7,001,940	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			763.53000	0.76353	764,280	11.73	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,931.55000	1.93155	1,899,460	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,543.17000	2.54317	2,554,110	12.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.20	Put			1,734.95000	1.73495	1,704,380	12.39	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,855.94000	1.85594	1,824,410	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			4,660.38000	4.66038	4,618,030	11.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			533.35000	0.53335	533,100	11.59	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.30	Call			3,157.56000	3.15756	3,171,940	12.49	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,514.40000	1.51440	1,485,750	12.49	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,341.47000	3.34147	3,356,820	12.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			387.52000	0.38752	374,890	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	8.37	Put			4,614.35000	4.61435	4,572,070	11.73	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,706.44000	2.70644	2,718,330	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,806.79000	1.80679	1,775,650	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,640.52000	2.64052	2,652,020	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,414.40000	1.41440	1,386,720	12.55	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.20	Call			2,806.87000	2.80687	2,819,330	12.39	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			5,433.74000	5.43374	5,390,460	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,443.06000	5.44306	5,465,610	12.10	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,551.19000	1.55119	1,530,750	12.10	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,047.47000	3.04747	3,061,240	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,990.14000	2.99014	2,960,920	11.47	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,969.23000	7.96923	7,928,430	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,411.20000	4.41120	4,376,680	11.18	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,890.19000	1.89019	1,898,660	11.18	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,856.54000	2.85654	2,827,950	11.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,194.78000	3.19478	3,209,180	11.50	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,637.88000	9.63788	9,671,570	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,848.03000	2.84803	2,860,930	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,909.50000	12.90950	12,948,420	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			155.11000	0.15511	151,040	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,953.49000	12.95349	12,992,460	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			152.66000	0.15266	148,640	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,865.50000	12.86550	12,904,370	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			632.77000	0.63277	634,960	10.84	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	10.74	Put		622.01000	0.62201	610,700	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		5,913.91000	5.91391	5,937,840	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,385.44000	1.38544	1,366,380	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,185.82000	3.18582	3,155,730	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		157.59000	0.15759	153,470	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		469.94000	0.46994	460,640	12.51	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.74	Call		8,748.10000	8.74810	8,779,780	12.51	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		281.03000	0.28103	276,020	12.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,909.18000	6.90918	6,934,890	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,677.18000	1.67718	1,659,570	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,947.34000	6.94734	6,973,140	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,664.93000	1.66493	1,647,410	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,871.32000	6.87132	6,896,950	12.20	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		4,979.15000	4.97915	4,946,960	11.06	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,368.29000	2.36829	2,379,420	11.06	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,486.70000	3.48670	3,459,550	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,642.67000	3.64267	3,658,840	11.36	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		13,470.97000	13.47097	13,509,280	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,689.77000	1.68977	1,672,080	12.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,973.77000	1.97377	1,956,180	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,886.78000	6.88678	6,913,010	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,961.10000	1.96110	1,943,590	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,923.16000	6.92316	6,949,450	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,948.52000	1.94852	1,931,070	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,850.46000	6.85046	6,876,610	11.02	0.00	0	
Total R2030 Option											0.00	0	17,400
Total For R2030											151,475,916.20	1,610	128,000
R2032	On	04/02/2021	Bond Future			10.07543	90.91621	10.05705	91.02754	14.37	8,182,458.90	90	120,300
R2032	On	06/05/2021	Bond Future			10.28898	87.73604	10.26975	87.84900	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future			10.51346	88.68709	10.49338	88.80140	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future			10.74476	85.49623	10.72380	85.61184	12.89	0.00	0	
Total R2032 Future											8,182,458.90	90	120,300
R2032	On	04/02/2021	Bond Future	9.62	Call		1,367.72000	1.36772	1,316,460	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		4,072.67000	4.07267	4,132,740	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,390.00000	1.39000	1,338,250	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		4,031.81000	4.03181	4,091,390	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		756.64000	0.75664	721,380	13.62	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,461.08000	5.46108	5,364,070	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,345.82000	1.34582	1,295,060	13.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/02/2021	Bond Future	10.82	Put		996.72000	0.99672	1,011,040	15.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		4,113.97000	4.11397	4,174,540	13.99	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,418.27000	8.41827	8,513,330	13.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		258.35000	0.25835	242,080	13.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,579.17000	5.57917	5,655,240	13.62	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		602.37000	0.60237	610,810	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,660.15000	3.66015	3,590,010	14.34	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,554.52000	10.55452	10,449,900	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		595.15000	0.59515	603,490	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,597.07000	10.59707	10,492,350	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		588.00000	0.58800	596,240	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,511.98000	10.51198	10,407,460	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,533.82000	12.53382	12,425,570	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		333.45000	0.33345	338,160	15.55	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,306.89000	3.30689	3,349,710	14.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,053.04000	7.05304	6,966,710	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,302.46000	2.30246	2,330,440	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,091.01000	7.09101	7,004,490	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,287.74000	2.28774	2,315,530	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,015.13000	7.01513	6,928,970	14.46	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,317.29000	2.31729	2,345,440	14.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,442.99000	2.44299	2,472,420	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		7,593.46000	7.59346	7,507,110	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,429.02000	2.42902	2,458,280	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		7,630.21000	7.63021	7,543,710	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,415.12000	2.41512	2,444,230	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,556.74000	7.55674	7,470,560	13.88	0.00	0	
Total R2032 Option											0.00	0	3,87
Total For R2032											8,182,458.90	90	124,21
R2035	On	04/02/2021	Bond Future			10.79596	90.22761	10.75172	90.51229	15.80	6,045,249.87	67	100,05
R2035	On	06/05/2021	Bond Future			11.01358	86.71081	10.96746	86.99893	15.98	0.00	0	
R2035	On	05/08/2021	Bond Future			11.24511	87.65053	11.19698	87.94199	15.24	0.00	0	
R2035	On	04/11/2021	Bond Future			11.48240	84.11897	11.43223	84.41359	14.58	0.00	0	
Total R2035 Future											6,045,249.87	67	100,05
R2035	On	04/02/2021	Bond Future	10.05	Call		935.13000	0.93513	854,030	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		5,640.11000	5.64011	5,843,690	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,201.93000	4.20193	4,002,980	16.34	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		1,749.58000	1.74958	1,835,310	16.34	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		953.52000	0.95352	871,320	14.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.06	Put			5,588.87000	5.58887	5,791,350	14.84	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			917.11000	0.91711	837,100	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,691.80000	5.69180	5,896,470	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,108.76000	1.10876	1,017,630	14.98	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,189.81000	5.18981	5,383,360	14.98	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.02	Call			7,906.76000	7.90676	7,682,260	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,671.77000	1.67177	1,735,390	17.44	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.15	Put			3,320.45000	3.32045	3,435,510	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			4,344.84000	4.34484	4,485,470	15.80	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,350.30000	3.35030	3,202,810	15.80	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	12.37	Call			9,335.66000	9.33566	9,095,370	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,413.62000	2.41362	2,502,100	16.66	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	12.77	Call			11,039.28000	11.03928	10,784,530	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			766.06000	0.76606	799,430	17.44	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	10.40	Put			5,886.20000	5.88620	6,059,820	15.35	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,221.41000	2.22141	2,106,910	15.35	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.36	Call			9,293.91000	9.29391	9,054,030	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,452.54000	4.45254	4,279,480	16.13	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.91	Call			11,647.24000	11.64724	11,388,280	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			654.63000	0.65463	683,790	17.44	0.00	0	6%
R2035	On	06/05/2021	Bond Future	10.24	Call			1,845.03000	1.84503	1,743,600	15.15	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.55	Call			5,950.53000	5.95053	5,750,890	16.66	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			1,188.89000	1.18889	1,237,130	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1,176.64000	1.17664	1,224,470	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			9,252.20000	9.25220	9,012,730	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			1,201.23000	1.20123	1,249,880	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Call			5,063.04000	5.06304	4,878,110	16.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,896.35000	2.89635	2,999,540	16.33	0.00	0	7%
R2035	On	06/05/2021	Bond Future	10.24	Put			6,584.46000	6.58446	6,771,150	15.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.36000	0.00036	0,310	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			50,382.35000	50.38235	50,673,760	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.37000	0.00037	0,320	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			50,265.65000	50.26565	50,557,060	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.38000	0.00038	0,330	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			50,149.08000	50.14908	50,440,490	14.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			8,623.77000	8.62377	8,409,630	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			2,618.75000	2.61875	2,699,230	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			0.00000	0.00000	5,671,350	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			0.00000	0.00000	4,125,560	14.79	6,452,375.84	1,564	7%
R2035	On	04/11/2021	Bond Future	12.52	Call			8,658.22000	8.65822	8,443,660	15.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Put			0.00000	0.00000	6,083,530	14.22	4,757,320.46	782	78
R2035	On	04/11/2021	Bond Future	10.23	Put			0.00000	0.00000	9,652,350	13.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			0.00000	0.00000	1,815,200	13.66	2,838,972.80	1,564	78
R2035	On	04/11/2021	Bond Future	12.53	Call			8,692.72000	8.69272	8,477,740	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,600.53000	2.60053	2,680,590	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			2,582.42000	2.58242	2,662,060	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			0.00000	0.00000	3,676,630	14.22	0.00	0	
Total R2035 Option												14,048,669.10	3,910	12,77
Total For R2035												20,093,918.97	3,977	112,87
R2037	On	04/02/2021	Bond Future			10.98686	81.67054	10.94775	81.92093		17.72	0.00	0	129,51
R2037	On	06/05/2021	Bond Future			11.20311	82.53783	11.16234	82.79129		17.02	0.00	0	
R2037	On	05/08/2021	Bond Future			11.43476	79.17687	11.39222	79.43316		17.10	0.00	0	
R2037	On	04/11/2021	Bond Future			11.65990	80.02883	11.61560	80.28799		15.52	0.00	0	
Total R2037 Future												0.00	0	129,57
R2037	On	04/02/2021	Bond Future	13.73	Call			15,279.19000	15.27919	15,030,610	19.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			37.15000	0.03715	38,960	19.65	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put			847.92000	0.84792	883,970	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,044.70000	1.04470	966,070	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			5,436.32000	5.43632	5,608,080	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call			2,471.07000	2.47107	2,336,300	17.53	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			3,102.04000	3.10204	3,217,660	17.53	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			1,165.30000	1.16530	1,080,690	16.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			1,025.47000	1.02547	947,820	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			5,486.57000	5.48657	5,659,310	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call			6,698.82000	6.69882	6,487,560	19.42	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			919.68000	0.91968	958,810	19.42	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			4,542.11000	4.54211	4,694,720	16.96	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			280.72000	0.28072	251,300	16.14	0.00	0	7
R2037	On	04/02/2021	Bond Future	11.97	Call			7,026.92000	7.02692	6,812,580	19.58	0.00	0	30
R2037	On	04/02/2021	Bond Future	9.65	Put			9,293.63000	9.29363	9,514,600	16.14	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,454.88000	1.45488	1,357,100	16.96	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.27	Call			1,006.34000	1.00634	929,680	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			5,537.01000	5.53701	5,710,740	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			5,141.77000	5.14177	5,307,550	16.73	0.00	0	7
R2037	On	06/05/2021	Bond Future	12.42	Call			8,711.21000	8.71121	8,504,810	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			1,420.30000	1.42030	1,467,360	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,751.20000	8.75120	8,544,430	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			1,406.46000	1.40646	1,453,150	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			8,791.26000	8.79126	8,584,110	18.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.44	Put		1,392.74000	1.39274	1,439,050	18.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,623.15000	2.62315	2,694,490	18.10	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,642.58000	7.64258	7,458,420	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,654.58000	2.65458	2,726,710	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,681.58000	7.68158	7,497,030	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,638.93000	2.63893	2,710,670	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,720.38000	7.72038	7,535,430	18.10	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,100.35000	9.10035	8,906,550	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,445.00000	2.44500	2,510,360	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,031.98000	9.03198	8,838,870	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,479.06000	2.47906	2,545,110	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,066.14000	9.06614	8,872,690	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,461.98000	2.46198	2,527,690	16.79	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	130,86
R2040	On	04/02/2021	Bond Future			11.14438	83.43397	11.07924	83.87640	17.81	0.00	0	76,40
R2040	On	06/05/2021	Bond Future			11.35777	84.32001	11.28987	84.76756	17.38	0.00	0	
R2040	On	05/08/2021	Bond Future			11.58625	80.72805	11.51535	81.18061	17.55	0.00	0	
R2040	On	04/11/2021	Bond Future			11.80791	81.59677	11.73406	82.05422	15.97	0.00	0	
Total R2040 Future											0.00	0	76,40
R2040	On	04/02/2021	Bond Future	10.41	Call		1,023.29000	1.02329	900,580	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		5,795.24000	5.79524	6,114,960	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,043.90000	1.04390	919,470	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		7,837.78000	7.83778	8,210,550	16.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		474.12000	0.47412	404,460	16.02	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,664.45000	5.66445	5,329,700	19.26	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		6,764.71000	6.76471	7,112,600	16.37	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		711.64000	0.71164	617,100	16.37	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,881.70000	4.88170	4,567,350	18.85	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		5,849.44000	5.84944	6,170,890	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put		11,533.64000	11.53364	11,951,060	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		136.67000	0.13667	111,660	15.87	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.42	Put		5,741.39000	5.74139	6,059,390	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,002.93000	1.00293	881,950	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		1,638.96000	1.63896	1,767,040	18.85	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Put		1,345.60000	1.34560	1,453,280	19.26	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		12,177.68000	12.17768	12,599,410	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		109.62000	0.10962	88,920	15.87	0.00	0	50
R2040	On	06/05/2021	Bond Future	12.43	Put		1,648.56000	1.64856	1,746,670	19.01	0.00	0	

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	06/05/2021	Bond Future	12.44	Call		8,713.88000	8.71388	8,363,700	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,632.71000	1.63271	1,730,080	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,631.16000	8.63116	8,282,470	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		3,252.86000	3.25286	3,425,660	17.79	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,138.16000	5.13816	4,863,410	17.79	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,769.97000	12.76997	12,366,180	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,664.53000	1.66453	1,763,390	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		613.48000	0.61348	657,240	19.01	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,672.49000	8.67249	8,323,050	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,794.40000	5.79440	6,055,770	16.88	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Call		2,657.42000	2.65742	2,471,240	16.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		8,485.63000	8.48563	8,160,410	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,662.26000	2.66226	2,789,600	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,526.74000	8.52674	8,200,840	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,646.61000	2.64661	2,773,270	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,444.57000	8.44457	8,120,010	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,435.07000	3.43507	3,236,130	17.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,753.28000	4.75328	4,956,980	17.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,974.96000	4.97496	4,726,100	17.60	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,664.57000	17.66457	17,236,830	18.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,678.03000	2.67803	2,806,030	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		359.39000	0.35939	384,210	18.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,509.41000	6.50941	6,763,030	17.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,391.06000	9.39106	9,056,700	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,636.85000	2.63685	2,759,940	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,426.74000	9.42674	9,091,750	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,618.69000	2.61869	2,741,150	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,355.42000	9.35542	9,021,690	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,655.12000	2.65512	2,778,840	17.24	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	83,90
R2044	On	04/02/2021	Bond Future			11.27505	79.61866	11.22021	79.98873	18.85	0.00	0	39,10
R2044	On	06/05/2021	Bond Future			11.48370	80.46424	11.42649	80.83863	18.35	0.00	0	
R2044	On	05/08/2021	Bond Future			11.70701	76.95567	11.64722	77.33427	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future			11.92343	77.78377	11.86109	78.16655	16.83	0.00	0	
Total R2044 Future											0.00	0	39,10
R2044	On	04/02/2021	Bond Future	10.04	Put		9,056.59000	9.05659	9,381,860	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		328.09000	0.32809	283,290	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,710.68000	1.71068	1,561,630	18.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/02/2021	Bond Future	10.84	Put		4,358.92000	4.35892	4,579,940	18.15	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		574.48000	0.57448	504,770	16.92	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		125.62000	0.12562	105,460	16.83	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call		676.89000	0.67689	598,180	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		6,886.25000	6.88625	7,177,610	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,324.65000	7.32465	7,625,010	16.92	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call		692.51000	0.69251	612,470	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		6,825.07000	6.82507	7,115,100	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		661.52000	0.66152	584,120	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		6,947.79000	6.94779	7,240,460	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put		12,007.61000	12.00761	12,357,520	16.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,044.25000	8.04425	7,759,040	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,087.62000	8.08762	7,801,820	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,067.84000	3.06784	3,203,410	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		3,045.18000	3.04518	2,872,580	17.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,241.40000	5.24140	5,443,190	17.85	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		8,348.11000	8.34811	8,058,820	20.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,801.60000	1.80160	1,886,700	20.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,868.03000	1.86803	1,956,030	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,895.46000	1.89546	1,984,640	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		6,989.05000	6.98905	7,233,410	17.24	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,957.11000	1.95711	1,827,080	17.24	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,998.47000	3.99847	3,795,530	18.23	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,172.86000	4.17286	4,344,310	18.23	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Put		2,817.27000	2.81727	2,943,680	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		4,338.06000	4.33806	4,514,420	18.18	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,832.71000	3.83271	3,634,680	18.18	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,395.80000	5.39580	5,156,980	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,881.78000	1.88178	1,970,370	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,130.84000	8.13084	7,844,450	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		5,826.45000	5.82645	5,578,470	18.90	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,413.23000	8.41323	8,140,590	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,739.42000	2.73942	2,845,380	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,448.94000	8.44894	8,175,720	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,719.44000	2.71944	2,824,820	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,377.56000	8.37756	8,105,510	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,759.52000	2.75952	2,866,070	20.02	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,939.47000	2.93947	3,048,840	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,890.54000	8.89054	8,616,590	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,920.01000	2.92001	3,028,840	18.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call			8,924.67000	8.92467	8,650,190	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			2,900.66000	2.90066	3,008,960	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			8,856.45000	8.85645	8,583,040	18.17	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												0.00	0	58,53
R2048	On	04/02/2021	Bond Future			11.20670	83.13036	11.14656	83.54710		18.09	0.00	0	111,16
R2048	On	06/05/2021	Bond Future			11.40399	79.60128	11.34126	80.02286		18.70	0.00	0	
R2048	On	05/08/2021	Bond Future			11.61306	80.46405	11.54754	80.89034		17.88	0.00	0	
R2048	On	04/11/2021	Bond Future			11.82595	76.91823	11.75756	77.34916		17.18	0.00	0	
Total R2048 Future												0.00	0	111,16
R2048	On	04/02/2021	Bond Future	10.47	Call			935.06000	0.93506	824,740	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			5,904.23000	5.90423	6,210,650	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			955.30000	0.95530	843,300	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			5,961.77000	5.96177	6,269,870	16.47	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Put			10,637.31000	10.63731	11,022,890	15.98	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			187.64000	0.18764	156,480	15.98	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.80	Put			4,232.90000	4.23290	4,481,260	17.29	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,753.71000	1.75371	1,585,330	17.29	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			5,847.08000	5.84708	6,151,820	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			1,884.38000	1.88438	2,020,270	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,279.05000	4.27905	3,998,200	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			4,461.46000	4.46146	4,718,640	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,613.32000	1.61332	1,453,760	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			915.08000	0.91508	806,440	16.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,181.41000	8.18141	7,861,210	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,921.51000	1.92151	2,022,890	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			8,221.67000	8.22167	7,900,750	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,903.68000	1.90368	2,004,340	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,261.99000	8.26199	7,940,340	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,886.00000	1.88600	1,985,930	20.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,708.73000	2.70873	2,827,640	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			8,553.54000	8.55354	8,247,470	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,748.73000	2.74873	2,868,950	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			8,590.33000	8.59033	8,283,600	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,728.79000	2.72879	2,848,350	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,626.91000	8.62691	8,319,530	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			9,205.10000	9.20510	8,893,350	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,814.19000	2.81419	2,933,370	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			9,135.27000	9.13527	8,824,730	18.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Put			2,852.50000	2.85250	2,972,890	18.54		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			9,170.17000	9.17017	8,859,020	18.54		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,833.29000	2.83329	2,953,070	18.54		0.00	0	
Total R2048 Option												0.00	0	4,28	
Total For R2048												0.00	0	115,44	
R209	On	04/02/2021	Bond Future			10.46033	70.59975	10.41588	70.85514		18.67		0.00	0	27,68
R209	On	06/05/2021	Bond Future			10.64596	68.20880	10.59982	68.46718		18.32	58,659,568.00		860	2,88
R209	On	05/08/2021	Bond Future			10.83904	68.94814	10.79114	69.20947		17.40		0.00	0	
R209	On	04/11/2021	Bond Future			11.03575	66.54976	10.98605	66.81392		16.52		0.00	0	
Total R209 Future												58,659,568.00	860	30,53	
R209	On	04/02/2021	Bond Future	10.11	Call			1,721.03000	1.72103	1,605,580	18.23		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			3,516.22000	3.51622	3,656,160	18.23		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,744.92000	1.74492	1,628,470	18.24		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			3,480.36000	3.48036	3,619,300	18.24		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,697.21000	1.69721	1,582,750	18.22		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			3,552.22000	3.55222	3,693,150	18.22		0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,565.69000	2.56569	2,445,660	18.08	2,445,660.00		1,000	5,38
R209	On	06/05/2021	Bond Future	12.23	Call			9,159.62000	9.15962	8,936,070	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,122.20000	9.12220	8,898,960	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			840.52000	0.84052	875,660	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,548.02000	2.54802	2,637,070	18.97		0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,483.76000	5.48376	5,639,910	17.81		0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,991.98000	1.99198	1,889,750	17.81		0.00	0	1,50
R209	On	06/05/2021	Bond Future	10.25	Put			4,571.61000	4.57161	4,709,960	18.08		0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Call			9,234.56000	9.23456	9,010,380	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			813.83000	0.81383	848,030	19.93		0.00	0	9,18
R209	On	06/05/2021	Bond Future	11.00	Call			4,742.63000	4.74263	4,573,300	18.97		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			831.54000	0.83154	866,370	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,197.08000	9.19708	8,973,220	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			822.64000	0.82264	857,160	19.93		0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			5,614.76000	5.61476	5,431,750	19.43		0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			2,100.93000	2.10093	2,176,300	19.43		0.00	0	9,18
R209	On	05/08/2021	Bond Future	11.79	Put			2,174.91000	2.17491	2,243,790	18.80		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,365.60000	7.36560	7,172,750	18.80		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			2,158.20000	2.15820	2,226,680	18.80		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			7,397.62000	7.39762	7,204,370	18.80		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,141.59000	2.14159	2,209,670	18.80		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,333.62000	7.33362	7,141,170	18.80		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,059.20000	8.05920	7,862,040	17.90		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.17	Put			2,158.10000	2.15810	2,225,100	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			8,090.30000	8.09030	7,892,770	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			2,142.67000	2.14267	2,209,300	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,121.43000	8.12143	7,923,540	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			2,127.32000	2.12732	2,193,590	17.90	0.00	0	
Total R209 Option												2,445,660.00	1,000	28,62
Total For R209												61,105,228.00	1,860	59,15
R210	On	04/02/2021	Bond Future			193.11837	193.11837	191.59104	191.59104			0.00	0	1,25
R210	On	06/05/2021	Bond Future			192.50351	192.50351	190.96065	190.96065			0.00	0	
R210	On	05/08/2021	Bond Future			194.63550	194.63550	193.07586	193.07586			0.00	0	
R210	On	04/11/2021	Bond Future			194.03694	194.03694	192.46021	192.46021			0.00	0	
Total R210 Future												0.00	0	1,25
Total For R210												0.00	0	1,25
R212	On	04/02/2021	Bond Future			169.90067	169.90067	169.86293	169.86293			0.00	0	7,05
R212	On	06/05/2021	Bond Future			171.74407	171.74407	171.70675	171.70675			0.00	0	
R212	On	05/08/2021	Bond Future			171.31760	171.31760	171.28011	171.28011			0.00	0	
R212	On	04/11/2021	Bond Future			173.19867	173.19867	173.16091	173.16091			0.00	0	
Total R212 Future												0.00	0	7,05
Total For R212												0.00	0	7,05
R213	On	04/02/2021	Bond Future			9.54366	86.91268	9.54072	86.92937		13.88	0.00	0	8,95
R213	On	06/05/2021	Bond Future			9.73730	84.30578	9.73417	84.32304		13.52	0.00	0	
R213	On	05/08/2021	Bond Future			9.94394	85.21941	9.94065	85.23700		12.89	0.00	0	
R213	On	04/11/2021	Bond Future			10.15809	82.60676	10.15465	82.62460		12.19	0.00	0	
Total R213 Future												0.00	0	8,95
R213	On	04/02/2021	Bond Future	9.40	Call			1,940.48000	1.94048	1,919,300	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			2,744.61000	2.74461	2,740,120	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,966.75000	1.96675	1,945,480	13.81	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			2,713.41000	2.71341	2,708,830	13.81	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,914.42000	1.91442	1,893,320	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			2,776.08000	2.77608	2,771,670	13.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			319.88000	0.31988	317,640	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,179.63000	11.17963	11,160,100	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			328.67000	0.32867	326,400	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			11,221.03000	11.22103	11,201,510	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			324.25000	0.32425	321,990	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,262.44000	11.26244	11,242,940	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,964.64000	1.96464	1,963,340	13.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,621.89000	6.62189	6,603,030	13.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	10.84	Put		1,991.41000	1.99141	1,990,140	13.71	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		3,246.32000	3.24632	3,246,960	12.99	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		5,563.65000	5.56365	5,568,090	12.44	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,268.89000	2.26889	2,255,740	12.44	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		6,658.00000	6.65800	6,639,130	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,977.98000	1.97798	1,976,700	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,694.16000	6.69416	6,675,270	13.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,406.54000	6.40654	6,387,810	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		2,074.18000	2.07418	2,073,040	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,303.24000	4.30324	4,286,290	12.99	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,190.28000	2.19028	2,190,470	13.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,939.99000	6.93999	6,922,320	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,177.06000	2.17706	2,177,230	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,870.30000	6.87030	6,852,670	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,203.30000	2.20330	2,203,510	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,905.26000	6.90526	6,887,610	13.02	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,550
R214	On	04/02/2021	Bond Future			10.91507	67.25294	10.86541	67.53810	20.40	0.00	0	15,400
R214	On	06/05/2021	Bond Future			11.09969	64.68964	11.04810	64.97814	20.08	0.00	0	
R214	On	05/08/2021	Bond Future			11.29446	65.39076	11.24082	65.68248	19.04	0.00	0	
R214	On	04/11/2021	Bond Future			11.49248	62.81705	11.43673	63.11204	18.14	0.00	0	
Total R214 Future											0.00	0	15,400
R214	On	04/02/2021	Bond Future	10.32	Call		1,323.98000	1.32398	1,219,240	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		4,592.64000	4.59264	4,773,060	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,344.05000	1.34405	1,238,260	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		4,550.44000	4.55044	4,729,810	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,304.09000	1.30409	1,200,400	19.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		4,635.10000	4.63510	4,816,570	19.84	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,637.25000	7.63725	7,407,800	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,424.92000	1.42492	1,483,970	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,671.56000	7.67156	7,441,660	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,411.72000	1.41172	1,470,320	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,705.90000	7.70590	7,475,570	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,398.62000	1.39862	1,456,790	21.85	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,627.11000	2.62711	2,715,100	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,641.29000	6.64129	6,438,470	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,657.38000	2.65738	2,746,280	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,675.29000	6.67529	6,472,020	20.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.02	Put		2,642.30000	2.64230	2,730,750	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,709.12000	6.70912	6,505,390	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,712.26000	7.71226	7,499,770	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,545.46000	2.54546	2,627,960	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,645.59000	7.64559	7,433,870	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,571.18000	2.57118	2,654,450	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,678.92000	7.67892	7,466,810	19.60	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,558.28000	2.55828	2,641,160	19.60	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,42
Total for Bond											290,917,653.67	7,977	1,035,53
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/02/2021 GOVI			740.59500	740.59500	742.03000	742.03000			37,029,750.00	5	95
GOVI On 06/05/2021 GOVI			748.44600	748.44600	749.90000	749.90000			0.00	0	
GOVI On 05/08/2021 GOVI			756.46700	756.46700	757.93800	757.93800			0.00	0	
GOVI On 04/11/2021 GOVI			764.68100	764.68100	766.16800	766.16800			0.00	0	
Total GOVI Future									37,029,750.00	5	95
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			89,200.00000	8.92000	103,550,000		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			89,300.00000	8.93000	103,650,000		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			89,100.00000	8.91000	103,450,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			712,300.00000	71.23000	697,760,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		712,200.00000	71.22000	697,660,000		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		712,100.00000	71.21000	697,560,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		388,080.00000	38.80800	373,370,000		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		387,980.00000	38.79800	373,270,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		387,880.00000	38.78800	373,170,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		377,580.00000	37.75800	362,710,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		377,480.00000	37.74800	362,610,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		377,680.00000	37.76800	362,810,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											37,029,750.00	5	95
Total for GOVI											37,029,750.00	5	95
AL37	On	04/02/2021	Index Future			777.37400	777.37400	777.65300	777.65300		0.00	0	
AL37	On	06/05/2021	Index Future			785.61400	785.61400	785.90000	785.90000		0.00	0	
AL37	On	05/08/2021	Index Future			794.03400	794.03400	794.32500	794.32500		0.00	0	
AL37	On	04/11/2021	Index Future			802.65500	802.65500	802.95000	802.95000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			856.49500	856.49500	856.67300	856.67300		0.00	0	
AL7T	On	06/05/2021	Index Future			865.57400	865.57400	865.75800	865.75800		0.00	0	
AL7T	On	05/08/2021	Index Future			874.85100	874.85100	875.03800	875.03800		0.00	0	
AL7T	On	04/11/2021	Index Future			884.35000	884.35000	884.54000	884.54000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			750.21200	750.21200	751.73100	751.73100		75,021,200.00	10	23
ALBI	On	06/05/2021	Index Future			758.16500	758.16500	759.70300	759.70300		0.00	0	
ALBI	On	05/08/2021	Index Future			766.29000	766.29000	767.84600	767.84600		0.00	0	
ALBI	On	04/11/2021	Index Future			774.61000	774.61000	776.18400	776.18400		0.00	0	
Total ALBI Future											75,021,200.00	10	23
Total For ALBI											75,021,200.00	10	23

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
IGOV	On	04/02/2021	Index Future			265.92700	265.92700	265.32800	265.32800			0.00	0	96
IGOV	On	06/05/2021	Index Future			268.81100	268.81100	268.20700	268.20700			0.00	0	2
IGOV	On	05/08/2021	Index Future			271.75600	271.75600	271.14600	271.14600			0.00	0	
IGOV	On	04/11/2021	Index Future			274.77000	274.77000	274.15400	274.15400			0.00	0	
Total IGOV Future												0.00	0	1,01
Total For IGOV												0.00	0	1,01
Total for Index												75,021,200.00	10	1,24
JIBAR	f On	18/11/2020	Jibar Future			3.33500	96.66500	3.33500	96.66500			0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.30500	96.69500	3.25500	96.74500			0.00	0	30,0
JIBAR	f On	20/01/2021	Jibar Future			3.28000	96.72000	3.24000	96.76000			0.00	0	
JIBAR	f On	17/02/2021	Jibar Future			3.24000	96.76000	3.20000	96.80000			0.00	0	
JIBAR	f On	17/03/2021	Jibar Future			3.27500	96.72500	3.22500	96.77500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.30000	96.70000	3.24000	96.76000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.37000	96.63000	3.30000	96.70000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.47500	96.52500	3.36500	96.63500			0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			3.69000	96.31000	3.56000	96.44000			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			3.81000	96.19000	3.66000	96.34000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.11500	95.88500	3.96000	96.04000			0.00	0	
JIBAR	f On	21/09/2022	Jibar Future			4.20500	95.79500	4.03500	95.96500			0.00	0	
Total Jibar Future												0.00	0	60,01
Total For JIBAR FUTURE												0.00	0	60,01
Total for Jibar												0.00	0	60,01
5Y STN	On	21/12/2021	Interest Rate Swap			90.32000	90.32000	90.26000	90.26000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												402,968,603.67	7,992	1,097,83
AA06	On	15/04/2021	Spot Bond					0.00000	100.26453			0.00	40,000,000	20,000,00
Total AA06 SPOT												0.00	40,000,000	20,000,00
Total For AA06												0.00	40,000,000	20,000,00
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			4.79500	102.73407	4.79500	102.72084			0.00	0	
Total AA07 SPOT												0.00	0	
Total For AA07												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01/R On 24/11/2020 Spot Bond			10.00000	110.53800	10.00000	110.50800				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12/ On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.82000	303.48075	3.82000	303.43203			741,080,000,000.00	194,000,000	97,000,000	
Total ABCPI3 SPOT									741,080,000,000.00	194,000,000	97,000,000	
Total For ABCPI3									741,080,000,000.00	194,000,000	97,000,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.84362				0.00	0	
Total ABF001 SPOT									0.00	0		
Total For ABF001									0.00	0		
ABF003 On 18/07/2024 Spot Bond					0.00000	101.39638				0.00	0	
Total ABF003 SPOT									0.00	0		
Total For ABF003									0.00	0		
ABF004 On 30/06/2026 Spot Bond			9.65000	103.32938	9.65000	103.64404				0.00	0	
Total ABF004 SPOT									0.00	0		
Total For ABF004									0.00	0		
ABF007 On 01/12/2030 Spot Bond					0.00000	101.17872				0.00	0	
Total ABF007 SPOT									0.00	0		
Total For ABF007									0.00	0		
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.87341				0.00	0	
Total ABFN09 SPOT									0.00	0		
Total For ABFN09									0.00	0		
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.60402				0.00	0	
Total ABFN14 SPOT									0.00	0		
Total For ABFN14									0.00	0		
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.25280				0.00	0	
Total ABFN16 SPOT									0.00	0		
Total For ABFN16									0.00	0		
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.50824				0.00	0	
Total ABFN18 SPOT									0.00	0		
Total For ABFN18									0.00	0		
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.02825				0.00	0	
Total ABFN21 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 ABFN21									0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.73005			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.46635			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.69280			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.39545			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.13944			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.18744			0.00	0	800,000,00
Total ABFN28 SPOT									0.00	0	800,000,00
Total For ABFN28									0.00	0	800,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.88581			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.91957			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.00003			0.00	0	
Total ABFN31 SPOT									0.00	0	
Total For ABFN31									0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.55585			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.62897			0.00	0	1,800,000,00
Total ABFN33 SPOT									0.00	0	1,800,000,00
Total For ABFN33									0.00	0	1,800,000,00
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.40749			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.65443				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.92272				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.48636				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.29384				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.22372				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.50397				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.59274				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.70829				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.40800				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.42054				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.42955				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.68301				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.91111				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.90618				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.43701				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.99166				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.03508				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.40000	4.40000	4.40000	144.65006				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	62.10899	100.00000	61.96722				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.40000	7.40000	7.40000	136.06804				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.19778	100.00000	16.16062				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	99.10771				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.11000	214.31684	3.11000	214.28654				0.00	0	
Total ABN05 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 ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	145.52461			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.90000	4.90000	4.90000	177.81961			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	206.91956			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.63500	5.63500	5.63500	106.11531			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.90500	6.90500	6.90500	121.87475			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.29500	4.29500	4.29500	101.75851			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.91500	6.91500	6.91500	121.82040			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.68500	103.22473	3.68500	103.21446			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.13500	108.01450	4.13500	108.00228			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.45500	110.13435	4.45500	110.12095			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.47000	116.66460	6.47000	116.64408		1,229,300,000,000.00		190,000,000	2,040,000,00
Total ABS16 SPOT								1,229,300,000,000.00		190,000,000	2,040,000,00
Total For ABS16								1,229,300,000,000.00		190,000,000	2,040,000,00
ABS17 On 11/11/2027 Spot Bond			7.68000	115.91787	7.68000	115.89374			0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.87500	114.49196	4.87500	114.47672				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.79000	111.13697	6.79000	111.11647				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.04179	100.00000	11.01708				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.17000	2.17000	2.17000	317.56804				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.52000	170.09603	1.52000	170.07930				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.78000	9.78000	9.78000	107.26376				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.92421				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.89372				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	257.43180				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	257.45160				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.85580				0.00	0	250,000,00
Total ACL129 SPOT										0.00	0	250,000,00
Total For ACL129										0.00	0	250,000,00
ACL142 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.86039				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.29237				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.89090				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.89090				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.91686				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.91686				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	174.62529				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.07840				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.84208				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.31131				0.00	0	
Total ACL220 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 ACL220									0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.83595			0.00	0	
Total ACL221 SPOT									0.00	0	
Total For ACL221									0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.81305			0.00	0	
Total ACL222 SPOT									0.00	0	
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.09367			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.37208			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.90837			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.90744			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.24665			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.55342			0.00	0	100,000,00
Total AGL02 SPOT									0.00	0	100,000,00
Total For AGL02									0.00	0	100,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	97.40213			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.56064			0.00	202,500,000	272,500,00
Total AGT01 SPOT									0.00	202,500,000	272,500,00
Total For AGT01									0.00	202,500,000	272,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.91318			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.43321			0.00	0	160,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT03 SPOT										0.00	0	160,000,00
Total For AGT03										0.00	0	160,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	100.85024				0.00	0	160,000,00
Total AGT04 SPOT										0.00	0	160,000,00
Total For AGT04										0.00	0	160,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.38344				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.38344				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.45185				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.37205				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.36825				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.41010				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.45191				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.58850				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.63016				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.47595				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.22782				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.32500	113.84937	5.32500	113.83311				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.29928				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.39455				0.00	0	480,000,00
Total AHF5C1 SPOT										0.00	0	480,000,00
Total For AHF5C1										0.00	0	480,000,00
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.06133				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.50535				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.73633				0.00	0	170,000,00
Total AHF6A2 SPOT										0.00	0	170,000,00
Total For AHF6A2										0.00	0	170,000,00
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.29921				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.39448				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.06114				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.42238				0.00	0	440,000,00
Total AHF7A1 SPOT										0.00	0	440,000,00
Total For AHF7A1										0.00	0	440,000,00
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.47342				0.00	0	
Total AHF7B1 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 AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.50745				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.79680				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.20500	112.84081	6.20500	112.82186				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.32500	116.80862	5.32500	116.79194				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.36000	96.86933	11.36000	96.84024				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.33000	175.40655	5.33000	175.37115				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.49672				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.41051				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.03403				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.13459				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.56390				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.15512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.86293				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.62431				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.03302				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.40000	222.29102	5.40000	222.24596				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.41500	199.62202	5.41500	199.58146				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.57863				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	101.14301				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.04907				0.00	0	12,100,000,00
Total ASN113 SPOT										0.00	0	12,100,000,00
Total For ASN113										0.00	0	12,100,000,00
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.22161				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	101.20639				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.50000	168.15372	2.50000	168.13276				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	97.29505				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.17974				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.18111				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.54500	168.06529	2.54500	168.04413				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	52.64019				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	101.18404				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.54000	170.62052	5.54000	170.58513				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	

Contract 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 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	100.10574				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.95679				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.17270				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	100.99624				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.72144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			5.44000	98.02406	5.44000	98.00414				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.76422				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.77675				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.85364				0.00	0	160,000,00
Total ASN204 SPOT										0.00	0	160,000,00
Total For ASN204										0.00	0	160,000,00
ASN204 On 24/08/2021 Spot Bond					0.00000	99.85339				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	99.83268				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	101.15196				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	101.04660				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.99319				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.76487				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	99.94100				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.89957				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.97027				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.76732				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.83292				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.08463				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.91556				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.04500	5.04500	5.04500	94.59287				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.47500	5.47500	5.47500	87.64002				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.78525				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.90614				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.10364				0.00	0	
Total ASN333 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 ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.79166				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.55000	96.63547	5.55000	96.61554				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84815				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.09877				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.09877				0.00	0	30,000,00
Total ASN344 SPOT										0.00	0	30,000,00
Total For ASN344										0.00	0	30,000,00
ASN34: On 20/06/2024 Spot Bond					0.00000	100.76418				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.81676				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80999				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80999				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.15184				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.98547				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.79316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.82522				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.25949				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.89394				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.89394				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.97179				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.80080				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	99.94774				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.85039				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.79469				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.94729				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	101.00126				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42(On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	105.46261				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 17/06/2021 Spot Bond					0.00000	100.79156				0.00	0	160,000,00
Total ASN444 SPOT										0.00	0	160,000,00
Total For ASN444										0.00	0	160,000,00
ASN44(On 17/06/2021 Spot Bond					0.00000	100.79156				0.00	0	160,000,00
Total ASN445 SPOT										0.00	0	160,000,00
Total For ASN445										0.00	0	160,000,00
ASN44(On 22/06/2023 Spot Bond					0.00000	100.72593				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.75133				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.02360				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.97802				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.82894				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.40520				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.40941				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	103.21348				0.00	0	
Total ASN462 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 ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	103.35573				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.83137				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	103.28644				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.22404				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.26672				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	103.00315				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.86452				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.05138				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.82202				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.99312				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.89430				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	93.56200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond					0.00000	102.41723				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.81897				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.91952				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.90354				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.90914				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.80816				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.77615				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.79199				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.79199				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	101.06705				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN499 On 18/03/2021 Spot Bond					0.00000	100.67400				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN505 On 31/03/2021 Spot Bond					0.00000	100.62980				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.69524				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.00000	102.65468	9.00000	101.20822				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.18000	102.39473	8.18000	101.07573				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.44699	8.36000	101.09940				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	102.44699	8.36000	101.09940				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN514 On 30/03/2021 Spot Bond					0.00000	100.55285				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.46638				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.37748				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	106.95346	9.10000	100.67315				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	107.82425	11.05000	100.60548				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	106.88405	11.00000	100.33151				0.00	0	
Total ASN530 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 ASN530									0.00	0	
ASN53 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			020,000,000,000,000.00	10,200,000,000	10,400,000,00
Total ASN531 SPOT									20,000,000,000,000.00	10,200,000,000	10,400,000,00
Total For ASN531									20,000,000,000,000.00	10,200,000,000	10,400,000,00
ASN53 On 31/01/2024 Spot Bond			100.00000	16.09375	100.00000	100.00000			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.01754			0.00	0	
Total BAW18 SPOT									0.00	0	
Total For BAW18									0.00	0	
BAW19 On 05/12/2020 Spot Bond			3.98500	104.57449	3.98500	104.56309			0.00	0	
Total BAW19 SPOT									0.00	0	
Total For BAW19									0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.72500	107.28823	4.72500	107.27438			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.35829	9.30000	101.33284			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.41763			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.57874			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.90281			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.13745			0.00	0	1,100,000,00
Total BAW30 SPOT									0.00	0	1,100,000,00
Total For BAW30									0.00	0	1,100,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.59982			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.93000	104.86349	5.93000	101.14719			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.55998				0.00	0	240,000,00
Total BAW34 SPOT										0.00	0	240,000,00
Total For BAW34										0.00	0	240,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.73280				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	101.00877				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.99610				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.52500	7.52500	7.52500	109.27196				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.91316				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.91316				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.39000	10.39000	10.39000	108.77203				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.08224				0.00	0	50,000,00
Total BAYA72 SPOT										0.00	0	50,000,00
Total For BAYA72										0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.94282				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.90783				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.90793				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.92258				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.04072				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.04072				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.05458				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.07265				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.04025				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.07209				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.20012				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.23118				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 Interest
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.23118				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.23118				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.26327				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.23176				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.23176				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.29554				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.09422				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.90243				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.33500	7.33500	7.33500	105.06849				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.16299				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47098				0.00	0	300,000.00

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 BDX31 SPOT										0.00	0	300,000,00
Total For BDX31										0.00	0	300,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.61426				0.00	600,000,000	300,000,00
Total BDX32 SPOT										0.00	600,000,000	300,000,00
Total For BDX32										0.00	600,000,000	300,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.07212				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.32500	111.58500	6.32500	111.56581			126,500,000,000.00		20,000,000	10,000,00
Total BGL07 SPOT									126,500,000,000.00		20,000,000	10,000,00
Total For BGL07									126,500,000,000.00		20,000,000	10,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.43099				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.31859				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.22500	103.23938	6.22500	103.22226				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.03594				0.00	1,300,000,000	840,000,00
Total BGL12 SPOT										0.00	1,300,000,000	840,000,00
Total For BGL12										0.00	1,300,000,000	840,000,00
BGL13 On 20/08/2021 Spot Bond			5.32500	107.52560	5.32500	107.51025			319,500,000,000.00		60,000,000	30,000,00
Total BGL13 SPOT									319,500,000,000.00		60,000,000	30,000,00
Total For BGL13									319,500,000,000.00		60,000,000	30,000,00
BGL14 On 03/11/2021 Spot Bond					0.00000	102.65026				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.75322				0.00	590,000,000	480,000,00
Total BGL15 SPOT										0.00	590,000,000	480,000,00
Total For BGL15										0.00	590,000,000	480,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	99.82547				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.09724				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.87177				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.89506				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.29444				0.00	0	380,000,0€
Total BGT01 SPOT										0.00	0	380,000,0€
Total For BGT01										0.00	0	380,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.05094				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.02913				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.30506				0.00	1,000,000,000	500,000,0€
Total BID10 SPOT										0.00	1,000,000,000	500,000,0€
Total For BID10										0.00	1,000,000,000	500,000,0€
BID11 On 15/11/2023 Spot Bond			5.06500	112.50719	5.06500	112.49165				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.86777				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.91551				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.53182				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.52921				0.00	0	60,000,0€
Total BID15 SPOT										0.00	0	60,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	60,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.28175				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.58267				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.88777				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.78919				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	100.70341				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.36294				0.00	0	330,000,00
Total BPPF11 SPOT										0.00	0	330,000,00
Total For BPPF11										0.00	0	330,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.56996				0.00	0	260,000,00
Total BPPF13 SPOT										0.00	0	260,000,00
Total For BPPF13										0.00	0	260,000,00
BPPF1 On 19/11/2020 Spot Bond					0.00000	99.96447				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.98222				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.96157				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.44575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.44731				0.00	0	150,000,00
Total BPPF23 SPOT										0.00	0	150,000,00
Total For BPPF23										0.00	0	150,000,00
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.16797				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.18207				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.43715				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.47333				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.15983				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.16793				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.17499				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.83509				0.00	0	100,000,00
Total BWZ21B SPOT										0.00	0	100,000,00
Total For BWZ21B										0.00	0	100,000,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.09202				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			3.92500	103.66001	3.92500	103.64906			0.00	0	1,200,000,00
Total CBL26 SPOT									0.00	0	1,200,000,00
Total For CBL26									0.00	0	1,200,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.18626			0.00	0	60,000,00
Total CBL28 SPOT									0.00	0	60,000,00
Total For CBL28									0.00	0	60,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	100.03573			0.00	4,300,000,000	5,200,000,00
Total CBL29 SPOT									0.00	4,300,000,000	5,200,000,00
Total For CBL29									0.00	4,300,000,000	5,200,000,00
CCT01 On 23/06/2023 Spot Bond			6.83000	118.48914	6.83000	118.46740			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.18000	118.74752	7.18000	118.72464			0.00	0	17,100,00
Total CCT02 SPOT									0.00	0	17,100,00
Total For CCT02									0.00	0	17,100,00
CCT03 On 15/03/2025 Spot Bond			7.71000	114.40751	7.71000	114.38360			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.13000	108.48280	9.13000	106.17781			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.75720	10.00000	110.72700			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.28209			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.05899			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.27700			0.00	0	
Total CGR42 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 CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.13867				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.31598				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.62295				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.74302				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.49547				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.52771				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.76778				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.10566	3.14000	159.00375				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.47000	2.47000	2.47000	159.25348				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.19236	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.40896				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.09500	114.95366	6.09500	114.93459				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.20646	8.70700	122.26900				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.19919				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.33133				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.48289				0.00	0	
Total CLN372 SPOT										0.00	0	
Total For CLN372										0.00	0	
CLN374 On 20/03/2021 Spot Bond			4.92000	103.22850	4.92000	103.21481				0.00	0	
Total CLN374 SPOT										0.00	0	
Total For CLN374										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	100.48399	10.98000	100.45432				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.42536				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	120.45191	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.82518				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	100.36248				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.83290				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	101.11499				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	101.24024				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 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 CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.14947				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.43465				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.97017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.90153				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.31363				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			4.82000	103.09228	4.82000	103.07894				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.47000	168.21271	2.47000	168.19186				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.87000	129.60480	5.87000	129.57702				0.00	0	650,300,00
Total CLN453 SPOT										0.00	0	650,300,00
Total For CLN453										0.00	0	650,300,00
CLN454 On 31/01/2025 Spot Bond			6.11000	128.39931	6.11000	128.37096				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.98491				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.57617				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.75649				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			5.52500	107.46996	5.52500	107.45378				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.54048				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.95687				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.34261				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.94776				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	52.92731	100.00000	52.81081				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.19160				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.43470				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.87233				0.00	0	600,000,00
Total CLN484 SPOT										0.00	0	600,000,00
Total For CLN484										0.00	0	600,000,00
CLN485 On 02/12/2021 Spot Bond			5.02000	109.07910	5.02000	109.06432				0.00	0	
Total CLN485 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 CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	106.91946	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.32500	108.89456	5.32500	108.87901				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.33617				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.98404				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.24671				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.72500	116.67769	5.72500	116.65950				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.12282				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	99.94131				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.54946				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.58265				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.86675				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.23439				0.00	429,400,000	214,700,00

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 CLN505 SPOT										0.00	429,400,000	214,700,000
Total For CLN505										0.00	429,400,000	214,700,000
CLN505 On 20/12/2022 Spot Bond					0.00000	101.29256				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.24324				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.54504				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.70598	9.96000	101.67868				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.48418	10.01000	100.45722				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.85676				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.65182	9.60000	100.81042				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.92977				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.18186				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.04327				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.72924	9.20000	101.70396				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	100.27849				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.88035				0.00	0	90,000,00
Total CLN526 SPOT										0.00	0	90,000,00
Total For CLN526										0.00	0	90,000,00
CLN527 On 21/02/2024 Spot Bond					0.00000	101.52300				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.93008				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.87790				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.86618				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.92977				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.90927				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.43289				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.56000	8.56000	8.56000	110.15350				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.90689				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.30287				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	100.49746				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	129.14000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.17300				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	100.48607				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.03000	111.40785	8.03000	111.38402				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.08000	108.54224	8.08000	108.51850				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.17000	108.15586	8.17000	108.13193				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.69977				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	101.21145				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.00007				0.00	0	

Contract 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	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.05698				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.88117				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.55436				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.96900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.02995				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.98702	10.19000	99.99446				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.03000	110.20286	8.03000	108.72620				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.10368				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.90758				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.40349				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.12103				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	100.02517				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.04914				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.34631				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.26000	108.51213	8.26000	107.02612				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.06024				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.68251				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.02558				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.91927				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.00072				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.41371				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.70506				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	100.08718				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.09929				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	101.08399				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.37205				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	101.06766				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.69711				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.01025				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.84370				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.86909				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.06239				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.96633				0.00	0	280,000,00
Total CLN591 SPOT										0.00	0	280,000,00
Total For CLN591										0.00	0	280,000,00
CLN59 On 05/12/2026 Spot Bond			4.09000	135.15399	4.09000	109.45476				0.00	0	754,600,00

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 CLN592 SPOT										0.00	0	754,600,00
Total For CLN592										0.00	0	754,600,00
CLN592 On 24/11/2024 Spot Bond					0.00000	101.26601				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.69002				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.26601				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	99.80548				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.66226				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.91506				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.86909				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.86909				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.42458				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.14504				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	100.05383				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.61231				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.42909				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.24298				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.45148	9.32000	100.42634				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.32902				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.60784				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.04909				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.19704				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.09922				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.70683				0.00	0	
Total CLN615 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 CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.71034				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.96263				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.06764				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.25688				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.25589				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.23528				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.30857				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.42500	110.07989	5.42500	110.06387				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.04479				0.00	0	

Contract 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			11.88000	63.33412	11.88000	85.09588				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	99.94742				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.73000	105.24324	8.73000	105.21881				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	99.95002				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	99.90664				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.72972				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.09989				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	99.94541				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.90474				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.95027				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	99.95305				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
CLN639 On 12/08/2022 Spot Bond					0.00000	100.05220				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.94541				0.00	0	700,000,00
Total CLN640 SPOT										0.00	0	700,000,00
Total For CLN640										0.00	0	700,000,00
CLN643 On 17/10/2023 Spot Bond					0.00000	100.37436				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.90417				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.85137				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.26177				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.85298				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	99.95027				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.13072				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.95027				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.96070				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.95027				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	99.97657				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	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.02362				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.70437				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.85580				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.86654				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.90160				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	97.14900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	96.70400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	122.31200				0.00	0	

Contract 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	101.67436				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.80297				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.93958				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.67673				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.04347				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.27267				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	99.94460				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.99121				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.71538	135.59055	4.71538	110.17057				0.00	0	1,629,400,00
Total CLN673 SPOT										0.00	0	1,629,400,00
Total For CLN673										0.00	0	1,629,400,00
CLN673 On 31/01/2025 Spot Bond			4.71538	135.59055	4.71538	110.17128				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.31641				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	99.94338				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.94015				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.94190				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.83287				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.09297				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	99.94233				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.96301				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.79320				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.81763				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.05844				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.95650				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.98542				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 Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.98517				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.85576				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.66460				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.85579				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.97996				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.19746				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.69790				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.85745				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.50564				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.92101				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.90523				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.01926				0.00	0	

Contract 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	100.01778				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	84.23175				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	80.34896				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.05909				0.00	0	80,000,00
Total CLN704 SPOT										0.00	0	80,000,00
Total For CLN704										0.00	0	80,000,00
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.09598				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	87.48694				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	99.93853				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.93750				0.00	0	300,000,00
Total CLN708 SPOT										0.00	0	300,000,00
Total For CLN708										0.00	0	300,000,00
CLN708 On 26/08/2025 Spot Bond					0.00000	100.83422				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	82.51275				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	82.76361				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	100.71973				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.04891				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.84032				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.84032				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.84032				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.52125				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.48066				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.49436				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.48829				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.82020				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.32617				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.55195				0.00	0	
Total CLN723 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 CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.16405				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.16405				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.16405				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.07112				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.07112				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.07112				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.33500	105.08928	7.33500	105.06849				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.98516				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.77500	118.01269	6.77500	117.99120				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			5.23500	103.51925	5.23500	103.50467				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.18000	114.39673	9.18000	114.36867				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.50500	119.39971	5.50500	119.38200				0.00	0	50,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.16000	107.54327	6.16000	107.52535				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.59000	104.41227	9.59000	104.38541				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.68000	103.09538	9.68000	103.06875				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.52500	8.52500	8.52500	113.72557				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.81605				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.80366				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.85573				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.91556				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.74269				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.56926				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.92852				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2021 Spot Bond					0.00000	100.23591				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.29325				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.03510				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.83274				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.75397				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.04986				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.90649				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.01221				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.43000	8.43000	8.43000	106.65375				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.43481				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.89825				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.27500	105.87631	5.27500	105.86125				0.00	0	
Total DV2021 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 DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.66500	111.35165	5.66500	111.33474			40,468,494,000.00	7,143,600	28,271,80
Total DV23 SPOT									40,468,494,000.00	7,143,600	28,271,80
Total For DV23									40,468,494,000.00	7,143,600	28,271,80
DV23/R On 27/02/2023 Spot Bond			100.00000	26.17965	100.00000	26.12202			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.17965	100.00000	26.12202			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.19500	115.67521	5.19500	115.65910			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.10000	97.14839	11.10000	97.11987			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903			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	100.70397			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.10348			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.30135			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.80406			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.53450			0.00	0	
Total DVF22C SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.33245				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.87081				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.11079				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95521				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.94131				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.97078				0.00	0	1,500,000,00
Total DVFB25 SPOT										0.00	0	1,500,000,00
Total For DVFB25										0.00	0	1,500,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.54663				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.17528				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.72791				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.18621				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.89073				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.88504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.15000	110.38955	4.15000	110.37723				15,175,305,000.00	3,656,700	3,656,700
Total E175 SPOT										15,175,305,000.00	3,656,700	3,656,700
Total For E175										15,175,305,000.00	3,656,700	3,656,700
ECN22 On 14/03/2022 Spot Bond			4.73000	108.07697	4.73000	108.06302				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.63500	114.65572	5.63500	114.63812				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.66000	98.97974	5.66000	98.95881				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.44000	87.16685	5.44000	87.14914				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.75661	2.25000	131.74106				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.68000	132.49602	4.80000	131.42366				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.82200	116.97148	4.82200	116.94963				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.87000	114.42283	4.87000	114.40133				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.32000	101.82621	5.32000	101.80576				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.41000	89.25830	5.41000	89.24025				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	131.75661	2.25000	131.74106				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	137.17507				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	134.98709				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	103.67777				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	102.76908				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.31258				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	101.73832				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.47231				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	95.95240				0.00	0	
Total ELN011 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 ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			4.93500	103.76069	4.93500	103.74688				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.75000	104.16772	8.75000	104.14307				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			10.95000	10.95000	10.95000	94.60400				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.30000	11.30000	11.30000	98.80965				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.83000	8.83000	8.83000	106.93747				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.83000	8.83000	8.83000	108.29404				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.60500	11.60500	11.60500	83.07177				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.33000	10.33000	10.33000	105.58081				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.60500	11.60500	11.60500	99.87113				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35830				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.65875				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.09782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.30222				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.65674				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.34762				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.37803				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.29829				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.09311				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.94388				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.97256				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.89513				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.86955				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.09427				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	101.14283				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.77497				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.08228				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.01683				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.04713				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.42626				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.01398				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.24032				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.98633				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.98697				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.98527				0.00	0	
Total ERS3C6 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 ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.98683				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98616				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.98721				0.00	0	10,000,00
Total ERSA26 SPOT										0.00	0	10,000,00
Total For ERSA26										0.00	0	10,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98750				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.98550				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.07500	113.18688	5.07500	113.17147			53,012,435,000.00		10,445,800	12,422,90
Total ES23 SPOT									53,012,435,000.00		10,445,800	12,422,90
Total For ES23									53,012,435,000.00		10,445,800	12,422,90
ES23/R On 25/01/2023 Spot Bond			10.00000	103.09635	10.00000	103.06902			0.00		0	
Total ES23/R2023 SPOT									0.00		0	
Total For ES23/R2023									0.00		0	
ES26 On 02/04/2026 Spot Bond			7.95000	100.54713	7.95000	100.52560			134,520,360,000.00		16,920,800	3,132,260,40
Total ES26 SPOT									134,520,360,000.00		16,920,800	3,132,260,40
Total For ES26									134,520,360,000.00		16,920,800	3,132,260,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97781	7.85000	100.95645			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			11.28500	75.94644	11.24000	76.16910			205,420,855,000.00		18,203,000	3,075,101,50
Total ES33 SPOT									205,420,855,000.00		18,203,000	3,075,101,50
Total For ES33									205,420,855,000.00		18,203,000	3,075,101,50
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28961	7.50000	101.26901			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.81500	74.86142	11.81500	74.83781				130,045,342,000.00	11,006,800	2,613,103,40
Total ES42 SPOT										130,045,342,000.00	11,006,800	2,613,103,40
Total For ES42										130,045,342,000.00	11,006,800	2,613,103,40
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52738	8.50000	100.50439				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.38161				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.86954				0.00	200,000,000	100,000,00
Total EXX04 SPOT										0.00	200,000,000	100,000,00
Total For EXX04										0.00	200,000,000	100,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	99.85486				0.00	0	90,000,00
Total EXX05 SPOT										0.00	0	90,000,00
Total For EXX05										0.00	0	90,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.84813				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.20132				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.94550				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.25456				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.52001				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.01707				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.60171				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.05500	5.05500	5.05500	107.17739				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.14349				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.64102				0.00	1,280,000,000	890,000,000
Total FRB18 SPOT										0.00	1,280,000,000	890,000,000
Total For FRB18										0.00	1,280,000,000	890,000,000
FRB19 On 14/04/2021 Spot Bond			5.99500	103.65286	5.99500	103.63623				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.53616				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.03068				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.43200				0.00	1,500,000,000	2,000,000,000
Total FRB22 SPOT										0.00	1,500,000,000	2,000,000,000
Total For FRB22										0.00	1,500,000,000	2,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.69052				0.00	0	400,000,000
Total FRB23 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB23									0.00	0	400,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.08568			0.00	0	1,440,000,00
Total FRB24 SPOT									0.00	0	1,440,000,00
Total For FRB24									0.00	0	1,440,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.44269			0.00	0	1,530,000,00
Total FRB25 SPOT									0.00	0	1,530,000,00
Total For FRB25									0.00	0	1,530,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	98.37382			0.00	0	300,000,00
Total FRB26 SPOT									0.00	0	300,000,00
Total For FRB26									0.00	0	300,000,00
FRB27 On 03/06/2026 Spot Bond			8.53000	111.85417	8.53000	111.82866			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.52000	170.09603	1.52000	170.07930		30,400,000,000.00		20,000,000	10,000,00
Total FRBI22 SPOT								30,400,000,000.00		20,000,000	10,000,00
Total For FRBI22								30,400,000,000.00		20,000,000	10,000,00
FRBI23 On 07/12/2023 Spot Bond			2.42000	2.42000	2.42000	315.37445		145,200,000,000.00		60,000,000	30,000,00
Total FRBI23 SPOT								145,200,000,000.00		60,000,000	30,000,00
Total For FRBI23								145,200,000,000.00		60,000,000	30,000,00
FRBI25 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	145.69805		0.00		0	
Total FRBI25 SPOT								0.00		0	
Total For FRBI25								0.00		0	
FRBI28 On 31/03/2028 Spot Bond			4.40000	183.74848	4.40000	183.71599		0.00		0	
Total FRBI28 SPOT								0.00		0	
Total For FRBI28								0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	94.98282		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	207.33113		0.00		0	
Total FRBI33 SPOT								0.00		0	
Total For FRBI33								0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.71000	81.45883	5.71000	81.44156		0.00		0	
Total FRBI46 SPOT								0.00		0	
Total For FRBI46								0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.73000	82.25898	5.73000	82.24164		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	137.96071				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	84.08329				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.58000	167.99657	2.58000	167.97527				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.44000	166.32044	3.44000	166.29551				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.58209				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.05431				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.92972				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.30921				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.00152				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.30182				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.25196				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.81162				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.39723	9.80000	100.37070				0.00	0	
Total FRC274 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 FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.91591				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.91951				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.99344				0.00	0	30,000,00
Total FRC277 SPOT										0.00	0	30,000,00
Total For FRC277										0.00	0	30,000,00
FRC277 On 21/11/2022 Spot Bond					0.00000	101.23968				0.00	0	40,000,00
Total FRC279 SPOT										0.00	0	40,000,00
Total For FRC279										0.00	0	40,000,00
FRC279 On 20/12/2023 Spot Bond					0.00000	100.93212				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.29765				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	100.54067				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.05235				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.87368				0.00	0	20,000,00
Total FRC285 SPOT										0.00	0	20,000,00
Total For FRC285										0.00	0	20,000,00
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.39396				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.80543				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.80897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.36248				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.35870				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.35108				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.00016				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.00017				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.08457				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.22178				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	101.63066				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.89643				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.40435				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 28/12/2020 Spot Bond					0.00000	100.60049				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.17246				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.08706				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.58559				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.78708				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.91373				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.90000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.29000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.00834				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	110.56000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	93.94385				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.98353				0.00	0	
Total FRC316 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 FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.25573				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.25669				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.00821				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.03269				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.92427				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.61323				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.00839				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.59725				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.13312				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.13360				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.43747				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.20361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.20361				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.86268				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.27810				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	104.94110				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.64563				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	101.01717				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.65997				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.63346				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.20334				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	99.98772				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.82528				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

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 15/10/2022 Spot Bond					0.00000	100.47221				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.17502				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.90990				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.94753				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.29113				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.17862				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.16073				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	4,500,000,000	4,500,000,000	
Total FRC351 SPOT									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
Total For FRC351									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
FRC66 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	166.72292			0.00	0		
Total FRC66 SPOT									0.00	0		
Total For FRC66									0.00	0		
FRC69 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	166.83975			0.00	0		
Total FRC69 SPOT									0.00	0		
Total For FRC69									0.00	0		
FRC71 On 31/01/2022 Spot Bond			3.14000	3.14000	3.14000	166.87873			0.00	0		
Total FRC71 SPOT									0.00	0		
Total For FRC71									0.00	0		
FRI33 On 28/02/2033 Spot Bond			4.97000	92.37513	4.97000	92.35732			99,400,000,000.00	20,000,000	10,000,000	
Total FRI33 SPOT									99,400,000,000.00	20,000,000	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI33										99,400,000,000.00	20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			5.34000	99.30762	5.34000	99.28771				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.81718				0.00	18,000,000	509,000,000
Total FRJ022 SPOT										0.00	18,000,000	509,000,000
Total For FRJ022										0.00	18,000,000	509,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.25528				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.01276				0.00	1,420,000,000	710,000,000
Total FRJ22 SPOT										0.00	1,420,000,000	710,000,000
Total For FRJ22										0.00	1,420,000,000	710,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.37347				0.00	13,000,000	6,500,000
Total FRJ23 SPOT										0.00	13,000,000	6,500,000
Total For FRJ23										0.00	13,000,000	6,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.68806				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.32756				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.36572				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.90467				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.26132				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.79000	4.79000	4.79000	112.86823				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	100.32933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.69182				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.29713				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.40000	98.53505	5.40000	98.51513				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.35000	200.90501	5.35000	200.86450				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.54000	96.76069	5.54000	96.74078				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	200.27107				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.82000	140.45291	3.82000	140.43043				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.48162	3.70500	123.46223				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.39000	98.66328	5.39000	98.64338				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.50000	197.95951	5.50000	197.91881				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.55000	196.98950	5.55000	196.94878				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.35000	178.42784	3.35000	143.06459				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.58000	196.41034	5.58000	196.36958				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.54000	96.76069	5.54000	96.74078				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.35000	172.73209	5.35000	172.69714				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.29000	87.89593	6.29000	87.87608				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.24000	173.96823	5.24000	173.93354				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.30000	173.29272	5.30000	173.25790				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.09000	186.87954	6.09000	186.83820				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.22000	88.67969	6.22000	88.65985				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	96.74078				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.52000	97.01177	5.52000	96.99185				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.11000	175.44219	5.11000	175.40782				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.86000	191.10506	5.86000	191.06396				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.24000	173.96823	5.24000	173.93354				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.24000	173.96823	5.24000	173.93354				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.53000	170.73091	5.53000	170.69555				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.12000	138.80166	4.12000	138.77834				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.28000	168.58696	2.28000	168.56694				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.59000	170.06977	5.59000	170.03426				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.63000	169.63063	5.63000	169.59505				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.09000	138.96578	4.09000	138.94253				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.10500	175.49916	5.10500	175.46481				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.64000	5.64000	5.64000	169.48544				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	12.76671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	13.95534				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.51670				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	17.49821				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	11.86582				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.36375				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.46597				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.42453				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.47083				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 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	
FRS174 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS177 On 19/07/2024 Spot Bond					0.00000	14.60140				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.86106				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.77379				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	128.38948				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	145.41111				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	140.96459				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	149.81264				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	118.31357				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	22.44656				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.13758				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.15995				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.05760				0.00	0	
Total FRS200 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 FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.20744				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	108.08776				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.48063				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	110.24275				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	123.87729				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	99.97296				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	116.04498				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	115.97637				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	105.29016				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	100.01087				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.70306				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	99.40674				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.12635				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	100.48986				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	99.37139				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.82528				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	99.39822				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.43136				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	98.98585				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 14/08/2027 Spot Bond					0.00000	99.99999				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	91.21028				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	92.34214				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	91.75098				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.25781				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	103.93206				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.20862				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	315.02523				0.00	0	
Total FRS36 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 FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.20000	317.34090	2.20000	317.30381				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.20000	2.20000	2.20000	317.30381				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.52000	170.09603	1.52000	170.07930				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.77000	169.59749	1.77000	169.57967				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.16801				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.24000	91.73739	5.24000	91.71925				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.87000	65.02145	4.87000	96.60228				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	143.68929				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	142.10528				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	308.14045				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.24500	4.24500	4.24500	109.20242				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.78000	122.46088	5.78000	122.44182			23,120,000,000.00		4,000,000	2,823,376.00

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 FRX24 SPOT										23,120,000,000.00	4,000,000	2,823,376,00
Total For FRX24										23,120,000,000.00	4,000,000	2,823,376,00
FRX25 On 26/07/2025 Spot Bond			6.13000	117.56717	6.13000	117.54788				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.64000	114.93141	6.64000	114.91079				66,400,000,000.00	10,000,000	3,900,200,00
Total FRX26 SPOT										66,400,000,000.00	10,000,000	3,900,200,00
Total For FRX26										66,400,000,000.00	10,000,000	3,900,200,00
FRX27 On 07/03/2027 Spot Bond			6.92000	118.45756	6.92000	118.43531				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.34000	119.23123	7.34000	119.20787				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.21000	112.67708	8.21000	112.65245				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.65000	107.95188	8.65000	107.92704				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.71500	114.22368	8.71500	114.19692				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.90500	76.08751	10.90500	76.06532				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.46369				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.74492				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.94901				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.95474				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.95170				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.94985				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.94931				0.00	0	330,000,00
Total FS7B1 SPOT										0.00	0	330,000,00
Total For FS7B1										0.00	0	330,000,00
GBL03 On 16/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.45766				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.56963				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.06742				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.92581				0.00	0	540,000,00
Total GH5A21 SPOT										0.00	0	540,000,00
Total For GH5A21										0.00	0	540,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.12051				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.19310				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.69183				0.00	0	
Total GH5C1 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 GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.59000	104.13176	4.59000	104.11288			367,200,000,000.00	80,000,000	40,000,000
Total GRL35 SPOT									367,200,000,000.00	80,000,000	40,000,000
Total For GRL35									367,200,000,000.00	80,000,000	40,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.54858			0.00	200,000,000	100,000,000
Total GRT07 SPOT									0.00	200,000,000	100,000,000
Total For GRT07									0.00	200,000,000	100,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	100.10374			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.44133			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.55348			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			5.22500	114.01260	5.22500	113.99645			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.87813			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.52551			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			8.48000	104.93890	8.48000	104.91496			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.40853			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.59357			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.58425			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 GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.29924				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.87612				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.13657				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.82178				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.85833				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.22005				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.06529				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.23325				0.00	6,000,000,000	3,000,000,000
Total GRT32 SPOT										0.00	6,000,000,000	3,000,000,000
Total For GRT32										0.00	6,000,000,000	3,000,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.38106				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.73127				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.58897				0.00	400,000,000	200,000,000
Total GRT36 SPOT										0.00	400,000,000	200,000,000
Total For GRT36										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.63568				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.18792				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.43400				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.12898				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.94642				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.69368				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.72208				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.77856				0.00	0	500,000,0€
Total GRT45 SPOT										0.00	0	500,000,0€
Total For GRT45										0.00	0	500,000,0€
GRT46 On 24/06/2021 Spot Bond					0.00000	100.73620				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.18040				0.00	0	40,000,0€
Total H10T1 SPOT										0.00	0	40,000,0€
Total For H10T1										0.00	0	40,000,0€
H10T2 On 30/09/2022 Spot Bond					0.00000	100.64462				0.00	0	140,000,0€
Total H10T2 SPOT										0.00	0	140,000,0€
Total For H10T2										0.00	0	140,000,0€
H10T3 On 28/10/2021 Spot Bond					0.00000	100.93201				0.00	0	
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.36803				0.00	0	50,000,00
Total H10T4 SPOT										0.00	0	50,000,00
Total For H10T4										0.00	0	50,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.35972				0.00	0	80,000,00
Total H12T1 SPOT										0.00	0	80,000,00
Total For H12T1										0.00	0	80,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.05740				0.00	0	120,000,00
Total HC5T4 SPOT										0.00	0	120,000,00
Total For HC5T4										0.00	0	120,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.82776				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.62680				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.87159				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.32917				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.17179				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.01169				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.98246				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				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	100.68304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.63815				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.62538				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.80000	312.11766	2.80000	312.07612				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.16000	3.16000	3.16000	314.86708				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.83000	113.04107	9.83000	105.53659				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.30000	73.19934	5.30000	92.19563				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.29000	88.65139	11.29000	88.62494				0.00	0	4,350,000,0€
Total HWAY34 SPOT										0.00	0	4,350,000,0€
Total For HWAY34										0.00	0	4,350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76269	100.00000	11.73680				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.33000	87.98206	11.33000	87.95572				0.00	0	5,020,000,0€
Total HWAY35 SPOT										0.00	0	5,020,000,0€
Total For HWAY35										0.00	0	5,020,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.76194	100.00000	11.73605				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	100.61696				0.00	0	25,505,000,0€
Total HWF11 SPOT										0.00	0	25,505,000,0€
Total For HWF11										0.00	0	25,505,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWF12 On 29/07/2022 Spot Bond					0.00000	100.43096			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	101.07626			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.68000	146.93790	2.67000	146.97729		24,806,550,608,000.00	9,256,175,600	246,646,894,30	
Total I2025 SPOT								24,806,550,608,000.00	9,256,175,600	246,646,894,30	
Total For I2025								24,806,550,608,000.00	9,256,175,600	246,646,894,30	
I2029 On 31/03/2029 Spot Bond			4.12000	101.41491	4.12000	101.39775		257,437,865,456,000.00	62,484,918,800	256,501,429,40	
Total I2029 SPOT								257,437,865,456,000.00	62,484,918,800	256,501,429,40	
Total For I2029								257,437,865,456,000.00	62,484,918,800	256,501,429,40	
I2033 On 28/02/2033 Spot Bond			4.47000	97.33390	4.47000	97.31644		143,143,433,118,000.00	32,023,139,400	157,620,034,70	
Total I2033 SPOT								143,143,433,118,000.00	32,023,139,400	157,620,034,70	
Total For I2033								143,143,433,118,000.00	32,023,139,400	157,620,034,70	
I2038 On 31/01/2038 Spot Bond			4.64000	108.88803	4.64000	108.86823		343,517,920,544,000.00	74,034,034,600	331,968,888,40	
Total I2038 SPOT								343,517,920,544,000.00	74,034,034,600	331,968,888,40	
Total For I2038								343,517,920,544,000.00	74,034,034,600	331,968,888,40	
I2046 On 31/03/2046 Spot Bond			4.71000	95.91970	4.71000	95.90195		165,484,492,578,000.00	35,134,711,800	262,964,255,90	
Total I2046 SPOT								165,484,492,578,000.00	35,134,711,800	262,964,255,90	
Total For I2046								165,484,492,578,000.00	35,134,711,800	262,964,255,90	
I2050 On 31/12/2050 Spot Bond			4.70000	98.50123	4.73000	97.94880		161,748,155,640,000.00	34,414,501,200	253,287,500,60	
Total I2050 SPOT								161,748,155,640,000.00	34,414,501,200	253,287,500,60	
Total For I2050								161,748,155,640,000.00	34,414,501,200	253,287,500,60	
IBL101 On 24/05/2022 Spot Bond			5.04000	5.04000	5.04000	105.64542		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.20466		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.92000	311.08583	2.92000	311.04341		0.00	0		
Total IBL109 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 IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.60154				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.91427				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09086				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.90991				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.57468				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45908				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.15197				0.00	0	40,000,00
Total IBL129 SPOT										0.00	0	40,000,00
Total For IBL129										0.00	0	40,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.47736				0.00	0	60,000,00
Total IBL130 SPOT										0.00	0	60,000,00
Total For IBL130										0.00	0	60,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.05488				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.70089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35681				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.90375				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.91042				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99126				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92838				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.95122				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.95146				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.78887				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.80243				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.61847				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89814				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.89326				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.35495				0.00	0	287,000,00
Total IBL150 SPOT										0.00	0	287,000,00
Total For IBL150										0.00	0	287,000,00
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	169.85921				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.68500	115.93449	5.68500	115.91683				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.50424				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.92000	169.29938	1.92000	169.28091				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	99.91521				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.11500	111.15669	4.11500	111.14439				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.31784				0.00	560,000,000	280,000,00
Total IBL86 SPOT										0.00	560,000,000	280,000,00
Total For IBL86										0.00	560,000,000	280,000,00
IBL88 On 20/05/2021 Spot Bond			3.92500	103.10328	3.92500	103.09239				0.00	0	
Total IBL88 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 IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	69.64473	100.00000	69.49143				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.31329				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.73476				0.00	220,000,000	195,000,000
Total IBL95 SPOT										0.00	220,000,000	195,000,000
Total For IBL95										0.00	220,000,000	195,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.94125				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.68000	110.95275	7.68000	110.93003				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.85000	108.77917	9.85000	109.02290				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.00130				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.30000	116.56277	8.30000	116.53687				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.24772				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.99844				0.00	0	80,000,000
Total IDCG13 SPOT										0.00	0	80,000,000
Total For IDCG13										0.00	0	80,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.05001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.68957				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.31793				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.09610				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.80932				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.07248				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.70816				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.75642				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.01160				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.36646				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.85411				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.18000	109.14821	7.18000	109.12717				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC02 On 14/04/2021 Spot Bond			4.78000	102.39784	4.78000	102.38468				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.15575				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.98743				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.63603				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.63871				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.40280				0.00	0	250,000,00
Total INLV01 SPOT										0.00	0	250,000,00
Total For INLV01										0.00	0	250,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	100.37609				0.00	0	80,000,00
Total INLV03 SPOT										0.00	0	80,000,00
Total For INLV03										0.00	0	80,000,00
INLV04 On 11/02/2021 Spot Bond			6.22500	104.84720	6.22500	104.82957				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.82425				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.55656				0.00	0	
Total INLV06 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 INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				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	101.03330				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.85329				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.86515				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.74840				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.76339				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.77838				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.33849				0.00	0	40,000,00
Total IPF21 SPOT										0.00	0	40,000,00
Total For IPF21										0.00	0	40,000,00
IPF22 On 14/06/2022 Spot Bond					0.00000	100.89529				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.15091				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.44361				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.09602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.09772				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.70792				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.94174				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.65437				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.88671				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81227	2.75000	100.80479				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.00000	165.62961	6.00000	165.59322				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.23367				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.22500	104.69936	6.22500	104.68177				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.17661				0.00	1,760,000,000	880,000,000
Total IV035 SPOT										0.00	1,760,000,000	880,000,000
Total For IV035										0.00	1,760,000,000	880,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.09662				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV038 On 23/09/2021 Spot Bond					0.00000	101.12443				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.02000	4.02000	4.02000	165.17622				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.85607				0.00	2,830,000,000	2,800,000,000
Total IV040 SPOT										0.00	2,830,000,000	2,800,000,000
Total For IV040										0.00	2,830,000,000	2,800,000,000
IV041 On 29/09/2021 Spot Bond			7.04500	105.66211	7.04500	105.64191				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.34578				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.06000	7.06000	7.06000	105.06585				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.28524				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.52000	168.11442	2.52000	168.09336			453,600,000,000.00	0.00	180,000,000	90,000,000
Total IV045 SPOT									453,600,000,000.00	0.00	180,000,000	90,000,000
Total For IV045									453,600,000,000.00	0.00	180,000,000	90,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.23305				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.71629				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.90000	166.70020	5.90000	166.66402				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total IVC005/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 IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.66386				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.22500	102.35521	10.22500	102.32747				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.54000	110.13636	5.54000	110.11992				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.74525				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.76485				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.75179				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.42302				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.19000	102.20362	5.19000	102.18939				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.97260				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.54884				0.00	0	80,000,00
Total IVC135 SPOT										0.00	0	80,000,00
Total For IVC135										0.00	0	80,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	100.45696				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 IVC136 SPOT										0.00	0	370,000,00
Total For IVC136										0.00	0	370,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	101.22558				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.30869				0.00	0	10,000,00
Total IVC140 SPOT										0.00	0	10,000,00
Total For IVC140										0.00	0	10,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	101.05727				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.93815				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.99052				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.74889				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.54459				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.48400				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.20615				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	100.13459				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.32667				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.63399				0.00	0	220,000,00
Total IVC159 SPOT										0.00	0	220,000,00
Total For IVC159										0.00	0	220,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.88159				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.88704				0.00	0	190,000,00
Total IVC165 SPOT										0.00	0	190,000,00
Total For IVC165										0.00	0	190,000,00
IVC167 On 23/03/2021 Spot Bond					0.00000	100.66497				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.12618				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.97537				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.44806				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	99.95919				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.02051				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.63414				0.00	0	
Total IVC177 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 IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.58578				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.37974				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.70112				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01800				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.05492				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.95817				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.81727				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.38588				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.35472	7.40000	102.98192				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.91678				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.84408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.77148				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.73005				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.68864				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.41008				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.33811				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.26625				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.19449				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.12283				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.07171				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.80000	3.80000	3.80000	98.99003				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00		20,000,000,000	20,000,000,000
Total IVZ028 SPOT									10,000,000,000,000.00		20,000,000,000	20,000,000,000
Total For IVZ028									10,000,000,000,000.00		20,000,000,000	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ029 On 18/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00	47,600,000,000	47,600,000,000	
Total IVZ029 SPOT								760,000,000,000,000.00	47,600,000,000	47,600,000,000	
Total For IVZ029								760,000,000,000,000.00	47,600,000,000	47,600,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.01607		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.52820		0.00	0	0	
Total KAP006 SPOT								0.00	0	0	
Total For KAP006								0.00	0	0	
KAP007 On 26/10/2021 Spot Bond			5.77500	104.62669	5.77500	104.61033		0.00	0	0	
Total KAP007 SPOT								0.00	0	0	
Total For KAP007								0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.19966		0.00	0	0	
Total KAP012 SPOT								0.00	0	0	
Total For KAP012								0.00	0	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.45763		0.00	0	60,000,000	
Total KAP013 SPOT								0.00	0	60,000,000	
Total For KAP013								0.00	0	60,000,000	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.37957		0.00	0	0	
Total KAP014 SPOT								0.00	0	0	
Total For KAP014								0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.05667		0.00	0	0	
Total KAP015 SPOT								0.00	0	0	
Total For KAP015								0.00	0	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.82353		0.00	0	130,000,000	
Total KAP016 SPOT								0.00	0	130,000,000	
Total For KAP016								0.00	0	130,000,000	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.42158		0.00	0	0	
Total KAP017 SPOT								0.00	0	0	
Total For KAP017								0.00	0	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.30583		0.00	0	70,000,000	
Total KAP11 SPOT								0.00	0	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP11										0.00	0	70,000,00
KW01 On 31/10/2027 Spot Bond			8.27000	127.86367	8.27000	127.83505				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.56331				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.43705				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.00500	110.65643	6.00500	110.63855				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.34897				0.00	0	700,00
Total LBK23 SPOT										0.00	0	700,00
Total For LBK23										0.00	0	700,00
LBK24 On 10/10/2024 Spot Bond			8.02500	108.50854	8.02500	108.48509				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.87492				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.65866				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.90000	93.55557	11.90000	93.52571				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.07500	105.74673	9.07500	105.72109				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.69398				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.04839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.10070				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.57252				0.00	0	40,000,00
Total LBK33 SPOT										0.00	0	40,000,00
Total For LBK33										0.00	0	40,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	94.49972				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.08926				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.64352				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.22470				0.00	680,000,000	340,000,00
Total LGL05 SPOT										0.00	680,000,000	340,000,00
Total For LGL05										0.00	680,000,000	340,000,00
LGL06 On 04/10/2022 Spot Bond			5.57500	109.36416	5.57500	109.34764				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	102.13591				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.40982				0.00	2,000,000,000	1,020,000,00
Total LGL08 SPOT										0.00	2,000,000,000	1,020,000,00
Total For LGL08										0.00	2,000,000,000	1,020,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.81446				0.00	1,200,000,000	690,000,00
Total LGL09 SPOT										0.00	1,200,000,000	690,000,00
Total For LGL09										0.00	1,200,000,000	690,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.80718				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	101.11242				0.00	20,000,000	10,000,00
Total LGL11 SPOT										0.00	20,000,000	10,000,00
Total For LGL11										0.00	20,000,000	10,000,00
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.06296				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07421				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.28222				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.33677				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.82392				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.81918				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.94821				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.94604				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.94441				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.91624				0.00	0	
Total MAQ191 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MAQ191										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	99.93157				0.00	0	330,000,00
Total MBF059 SPOT										0.00	0	330,000,00
Total For MBF059										0.00	0	330,000,00
MBF06: On 17/08/2021 Spot Bond					0.00000	100.25310				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.14293				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.71469				0.00	5,000,000,000	5,000,000,00
Total MBF065 SPOT										0.00	5,000,000,000	5,000,000,00
Total For MBF065										0.00	5,000,000,000	5,000,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.85406				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.96428				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.00898				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.91224				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.42114				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.50813				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.24661				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.59383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.74051			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.57109			0.00	0	
Total MBP046 SPOT									0.00	0	
Total For MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.87863			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.59385			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.60721			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.27250			0.00	0	500,000.00
Total MBP050 SPOT									0.00	0	500,000.00
Total For MBP050									0.00	0	500,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.90312			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.35000	103.55157	4.35000	103.53940		957,000,000,000.00	220,000,000	110,000,000	
Total MMIG02 SPOT								957,000,000,000.00	220,000,000	110,000,000	
Total For MMIG02								957,000,000,000.00	220,000,000	110,000,000	
MMIG0 On 12/08/2025 Spot Bond			7.22500	7.22500	7.22500	119.03306		0.00	0	0	
Total MMIG04 SPOT								0.00	0	0	
Total For MMIG04								0.00	0	0	
MMIG0 On 12/08/2022 Spot Bond			5.08500	112.32855	5.08500	112.31323		2,542,500,000,000.00	500,000,000	1,300,000,000	
Total MMIG05 SPOT								2,542,500,000,000.00	500,000,000	1,300,000,000	
Total For MMIG05								2,542,500,000,000.00	500,000,000	1,300,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.58211		0.00	0	1,520,000,000	
Total MMIG06 SPOT								0.00	0	1,520,000,000	
Total For MMIG06								0.00	0	1,520,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.31460				0.00	1,500,000,000	1,590,000,000
Total MMIG07 SPOT										0.00	1,500,000,000	1,590,000,000
Total For MMIG07										0.00	1,500,000,000	1,590,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	97.25442				0.00	1,000,000,000	500,000,000
Total MML01 SPOT										0.00	1,000,000,000	500,000,000
Total For MML01										0.00	1,000,000,000	500,000,000
MML02 On 10/12/2026 Spot Bond			7.83000	110.99300	7.83000	110.96972				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.38358				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.19739				0.00	0	50,000,000
Total MTN09 SPOT										0.00	0	50,000,000
Total For MTN09										0.00	0	50,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	99.16322				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.79805				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.56509				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.83289				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.07909				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.08230				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.27015				0.00	0	
Total MTN16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.55924				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.52720				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.99172				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.79822				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.35446				0.00	610,000,000	4,280,000,000
Total MTN21 SPOT										0.00	610,000,000	4,280,000,000
Total For MTN21										0.00	610,000,000	4,280,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.28377				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.78000	107.00929	7.78000	104.51661				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.30810				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.02741				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.89904				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.90097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.90097				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.89343				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.62096				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.77600				0.00	0	90,000,00
Total N6D26 SPOT										0.00	0	90,000,00
Total For N6D26										0.00	0	90,000,00
N6E26 On 22/03/2021 Spot Bond					0.00000	100.84045				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.09965				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.74055				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.72296				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.94731				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.13787				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.31299				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			5.14500	105.81984	5.14500	105.80523				0.00	0	497,800,00
Total NAM01 SPOT										0.00	0	497,800,00
Total For NAM01										0.00	0	497,800,00
NAM03 On 01/08/2023 Spot Bond			5.62500	113.92739	5.62500	113.91022				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.71000	111.01855	8.71000	110.99283				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.80384				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.37301				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.22022				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.34692				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.26183				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.74000	104.31100	4.74000	104.29747				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			4.92500	102.99454	4.92500	102.98087				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.50750	9.38000	101.48222				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.19000	115.32016	5.19000	115.30385				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.04500	106.77066	4.04500	106.75898				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.49000	107.43378	4.49000	107.42082				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.83000	115.85142	5.83000	115.83333			116,600,000,000.00		20,000,000	10,000,00
Total NBK16A SPOT									116,600,000,000.00		20,000,000	10,000,00
Total For NBK16A									116,600,000,000.00		20,000,000	10,000,00
NBK17 On 22/04/2026 Spot Bond			6.60000	115.77952	6.60000	115.75887				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			5.02000	111.20503	5.02000	111.18997				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.59000	122.03659	6.59000	122.01498			131,800,000,000.00		20,000,000	10,000,00
Total NBK20A SPOT									131,800,000,000.00		20,000,000	10,000,00
Total For NBK20A									131,800,000,000.00		20,000,000	10,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.85578				0.00	180,000,000	90,000,00
Total NBK20B SPOT										0.00	180,000,000	90,000,00
Total For NBK20B										0.00	180,000,000	90,000,00
NBK21 On 21/07/2027 Spot Bond			7.65000	118.77107	7.65000	118.74685			153,000,000,000.00		20,000,000	10,000,00
Total NBK21A SPOT									153,000,000,000.00		20,000,000	10,000,00
Total For NBK21A									153,000,000,000.00		20,000,000	10,000,00
NBK22 On 19/11/2022 Spot Bond			4.11500	111.29707	4.11500	111.28475				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.31500	118.44954	6.31500	118.42953				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.35500	119.27017	7.35500	119.24676				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.02116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.58500	4.58500	4.58500	115.48373				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.75031				0.00	0	30,000,00
Total NBK25B SPOT										0.00	0	30,000,00
Total For NBK25B										0.00	0	30,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	22.79699	100.00000	22.74598			1,100,000,000,000.00		11,000,000	5,500,00
Total NBK26A SPOT									1,100,000,000,000.00		11,000,000	5,500,00
Total For NBK26A									1,100,000,000,000.00		11,000,000	5,500,00
NBK26 On 22/04/2026 Spot Bond					0.00000	103.50643				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.54000	116.17680	7.54000	116.15304				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.52000	116.74939	4.52000	116.73520				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	99.96609				0.00	0	60,000,00
Total NBK28B SPOT										0.00	0	60,000,00
Total For NBK28B										0.00	0	60,000,00
NBK29 On 31/07/2026 Spot Bond			6.70000	120.85979	6.70000	120.83814				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.15000	115.49880	5.15000	115.48284				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.32935				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.27500	111.46405	5.27500	111.44802				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	100.30249				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.31978				0.00	0	80,000,00
Total NBK34B SPOT										0.00	0	80,000,00
Total For NBK34B										0.00	0	80,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.41630				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.70906				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.78561				0.00	1,500,000,000	1,500,000,00
Total NBK38B SPOT										0.00	1,500,000,000	1,500,000,00
Total For NBK38B										0.00	1,500,000,000	1,500,000,00
NBK4 On 28/10/2024 Spot Bond			9.50500	9.50500	9.50500	69.87331				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.64479				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.44637				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.68976				0.00	800,000,000	400,000,00
Total NBK43B SPOT										0.00	800,000,000	400,000,00
Total For NBK43B										0.00	800,000,000	400,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.14814				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.15153				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.11263				0.00	0	
Total NBK46B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.59216				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.20411				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.64241				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.39809				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.47996				0.00	14,000,000	7,000,00
Total NBK51B SPOT										0.00	14,000,000	7,000,00
Total For NBK51B										0.00	14,000,000	7,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	98.86905				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.63811				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.90529				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.67873				0.00	12,000,000	6,000,00
Total NBK55 SPOT										0.00	12,000,000	6,000,00
Total For NBK55										0.00	12,000,000	6,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.17565				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.37187				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.53417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.48099				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.36490				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.02386				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82530				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			8.67500	107.33396	8.67500	107.30878				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81767				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.71000	106.72032	8.71000	106.69519				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82530				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83741				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85267				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.63322				0.00	600,000,000	430,000,00
Total NEDT1A SPOT										0.00	600,000,000	430,000,00
Total For NEDT1A										0.00	600,000,000	430,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.68609				0.00	100,000,000	50,000,00
Total NEDT1B SPOT										0.00	100,000,000	50,000,00
Total For NEDT1B										0.00	100,000,000	50,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.37201				0.00	380,000,000	190,000,00
Total NET53 SPOT										0.00	380,000,000	190,000,00
Total For NET53										0.00	380,000,000	190,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	103.68309				0.00	2,420,000,000	1,530,000,00
Total NGL01 SPOT										0.00	2,420,000,000	1,530,000,00
Total For NGL01										0.00	2,420,000,000	1,530,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.40489				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.34529				0.00	1,480,000,000	880,000,00
Total NGL02 SPOT										0.00	1,480,000,000	880,000,00
Total For NGL02										0.00	1,480,000,000	880,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.83316				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.94728				0.00	200,000,000	1,130,000,00
Total NGL04 SPOT										0.00	200,000,000	1,130,000,00
Total For NGL04										0.00	200,000,000	1,130,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.15587				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.20177				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.54061				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.88853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.89778				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.12413				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.13051				0.00	202,500,000	202,500,000
Total NGT103 SPOT										0.00	202,500,000	202,500,000
Total For NGT103										0.00	202,500,000	202,500,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.45051				0.00	0	300,000,000
Total NGT104 SPOT										0.00	0	300,000,000
Total For NGT104										0.00	0	300,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	99.37528				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.24749				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				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	100.22572	13.50000	100.19093				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.25763				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.60263				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.40521				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	99.84704				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.23045				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.95635				0.00	20,000,000	10,000,00
Total NHM014 SPOT										0.00	20,000,000	10,000,00
Total For NHM014										0.00	20,000,000	10,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15300				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.05787				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.84316				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.82788				0.00	0	170,000,00
Total NHM018 SPOT										0.00	0	170,000,00
Total For NHM018										0.00	0	170,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.82140				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	196.94878				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	181.21274				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	142.64045				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.82000	3.82000	3.82000	103.72142			993,200,000,000.00		260,000,000	130,000,00
Total NI29 SPOT									993,200,000,000.00		260,000,000	130,000,00

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 NI29									993,200,000.00	260,000,000	130,000,000
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			5.39000	5.39000	5.39000	98.64338			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	142.04908			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	
Total NILB12 SPOT									0.00	0	
Total For NILB12									0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	139.87723			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	180.74037			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.40000	183.74848	4.40000	183.71599			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.50500	97.20060	5.50500	97.18068			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.65684			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	103.91098			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.75412			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.45389			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.48452				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.78183				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.91939				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.90072				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.91593				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.61323				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	105.34905				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.94043				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.89903				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.97695				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	119.45400				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.05122				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	119.27570				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	116.31179				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.90742				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	109.13168				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.92895				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.21145				0.00	0	180,000,00
Total NN056 SPOT										0.00	0	180,000,00
Total For NN056										0.00	0	180,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	104.93026				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.09240				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95907				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.05000				0.00	0	
Total NNF011 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF011										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.55112				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	101.45000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	101.51000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	103.12000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	101.98000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	99.35296				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.94518				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.93128				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	90.14162				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	99.86392				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	90.14162				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	124.99359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.60807				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.85108				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.08232				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.21772				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.22009				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.13949				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92002				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.53385				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.31209				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.25451				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.02342				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.79285				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.05788				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.67500	112.56302	5.67500	112.54562				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.05000	197.28837	3.05000	197.26077				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.91000	124.56086	8.91000	124.53119				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.98309	100.00000	17.94329				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.25693				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.10541				0.00	600,000,000	300,000,000
Total NTC22 SPOT										0.00	600,000,000	300,000,000
Total For NTC22										0.00	600,000,000	300,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.03167				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.79117				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.95250				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.26264				0.00	0	
Total NTC26 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 NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.81970			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.83168			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.74966			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	100.96087			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.86359			0.00	0	22,300,000,00
Total NTC32 SPOT									0.00	0	22,300,000,00
Total For NTC32									0.00	0	22,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.44331			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			4.87500	108.63439	4.87500	108.61994		1,462,500,000,000.00	300,000,000	2,800,000,00	
Total OML06 SPOT								1,462,500,000,000.00	300,000,000	2,800,000,00	
Total For OML06								1,462,500,000,000.00	300,000,000	2,800,000,00	
OML07 On 19/03/2025 Spot Bond			6.89000	116.78416	6.89000	116.76230		0.00	0	1,530,000,00	
Total OML07 SPOT								0.00	0	1,530,000,00	
Total For OML07								0.00	0	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			5.07500	111.93426	5.07500	111.91877		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			7.21500	118.57844	7.21500	118.55522		0.00	0	910,000,00	
Total OML10 SPOT								0.00	0	910,000,00	
Total For OML10								0.00	0	910,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	99.44880		0.00	2,000,000,000	1,130,000,00	

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 OML11 SPOT										0.00	2,000,000,000	1,130,000,000
Total For OML11										0.00	2,000,000,000	1,130,000,000
OML12 On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				840,000,000,000,000.00	228,400,000,000	200,000,000,000
Total OML12 SPOT										10,000,000,000,000.00	228,400,000,000	200,000,000,000
Total For OML12										10,000,000,000,000.00	228,400,000,000	200,000,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.91334				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.94076				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.16375				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.53211				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.09434				0.00	0	336,000,000
Total PMM54 SPOT										0.00	0	336,000,000
Total For PMM54										0.00	0	336,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	101.11997				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.94438				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.93677				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.93568				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PRE2D On 20/02/2022 Spot Bond					0.00000	99.93459				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.94000	121.70735	6.93000	121.73894			059,377,986,514,000.00	1,881,754,753,100	1,595,499,700,00	
Total R186 SPOT									19,377,986,514,000.00	881,754,753,100	595,499,700,00	
Total For R186									19,377,986,514,000.00	881,754,753,100	595,499,700,00	
R197 On 07/12/2023 Spot Bond			1.80000	320.88340	1.85000	320.40348			11,178,427,320,000.00	6,210,237,400	64,407,071,00	
Total R197 SPOT									11,178,427,320,000.00	6,210,237,400	64,407,071,00	
Total For R197									11,178,427,320,000.00	6,210,237,400	64,407,071,00	
R202 On 07/12/2033 Spot Bond			4.54000	217.77466	4.55000	217.51688			242,486,316,820,000.00	53,411,083,000	129,082,198,90	
Total R202 SPOT									12,486,316,820,000.00	53,411,083,000	129,082,198,90	
Total For R202									12,486,316,820,000.00	53,411,083,000	129,082,198,90	
R2023 On 28/02/2023 Spot Bond			4.04000	109.67957	4.02500	109.70158			903,461,654,496,000.00	223,629,122,400	474,180,379,20	
Total R2023 SPOT									13,461,654,496,000.00	223,629,122,400	474,180,379,20	
Total For R2023									13,461,654,496,000.00	223,629,122,400	474,180,379,20	
R2030 On 31/01/2030 Spot Bond			8.83000	97.19253	8.83000	97.16971			908,823,231,437,000.00	669,175,903,900	1,300,498,395,40	
Total R2030 SPOT									18,823,231,437,000.00	669,175,903,900	300,498,395,40	
Total For R2030									18,823,231,437,000.00	669,175,903,900	300,498,395,40	
R2032 On 31/03/2032 Spot Bond			9.85500	90.23856	9.85500	90.21471			126,556,666,888,000.00	520,198,545,600	1,360,968,846,70	
Total R2032 SPOT									16,556,666,888,000.00	520,198,545,600	360,968,846,70	
Total For R2032									16,556,666,888,000.00	520,198,545,600	360,968,846,70	
R2035 On 28/02/2035 Spot Bond			10.54000	89.72952	10.54000	89.70406			438,712,981,506,000.00	421,130,263,900	823,271,033,80	
Total R2035 SPOT									18,712,981,506,000.00	421,130,263,900	823,271,033,80	
Total For R2035									18,712,981,506,000.00	421,130,263,900	823,271,033,80	
R2037 On 31/01/2037 Spot Bond			10.74500	85.42975	10.74500	85.40546			358,567,389,738,000.00	219,503,712,400	735,431,548,60	
Total R2037 SPOT									18,567,389,738,000.00	219,503,712,400	735,431,548,60	
Total For R2037									18,567,389,738,000.00	219,503,712,400	735,431,548,60	
R2040 On 31/01/2040 Spot Bond			10.88000	87.61668	10.88000	87.59146			051,154,622,720,000.00	831,907,594,000	646,617,693,70	
Total R2040 SPOT									11,154,622,720,000.00	831,907,594,000	646,617,693,70	
Total For R2040									11,154,622,720,000.00	831,907,594,000	646,617,693,70	
R2044 On 31/01/2044 Spot Bond			11.02500	83.63890	11.02500	83.61452			304,016,121,637,500.00	571,792,845,500	1,394,895,610,00	
Total R2044 SPOT									14,016,121,637,500.00	571,792,845,500	394,895,610,00	
Total For R2044									14,016,121,637,500.00	571,792,845,500	394,895,610,00	
R2048 On 28/02/2048 Spot Bond			10.95500	82.82543	10.95500	82.80104			063,755,563,092,000.00	918,644,962,400	1,137,338,200,00	
Total R2048 SPOT									13,755,563,092,000.00	918,644,962,400	137,338,200,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2048									3,755,563,092,000.00	918,644,962,400	137,338,200,00
R208 On 31/03/2021 Spot Bond			3.46000	102.07835	3.46000	102.06880			164,350,000,000.00	47,500,000	475,733,500,00
Total R208 SPOT									164,350,000,000.00	47,500,000	475,733,500,00
Total For R208									164,350,000,000.00	47,500,000	475,733,500,00
R209 On 31/03/2036 Spot Bond			10.28500	69.97668	10.24000	70.22240			758,582,096,666,000.00	268,214,107,600	729,142,602,70
Total R209 SPOT									58,582,096,666,000.00	268,214,107,600	729,142,602,70
Total For R209									58,582,096,666,000.00	268,214,107,600	729,142,602,70
R210 On 31/03/2028 Spot Bond			3.78000	191.37030	3.90000	189.83638			40,091,299,920,000.00	10,606,164,000	42,555,681,00
Total R210 SPOT									10,091,299,920,000.00	10,606,164,000	42,555,681,00
Total For R210									10,091,299,920,000.00	10,606,164,000	42,555,681,00
R212 On 31/01/2022 Spot Bond			1.25000	170.63680	1.27000	170.58103			12,502,125,000,000.00	10,001,700,000	80,333,339,40
Total R212 SPOT									12,502,125,000,000.00	10,001,700,000	80,333,339,40
Total For R212									12,502,125,000,000.00	10,001,700,000	80,333,339,40
R213 On 28/02/2031 Spot Bond			9.35500	86.14564	9.35000	86.15311			494,689,801,069,500.00	159,774,430,900	602,946,040,80
Total R213 SPOT									14,689,801,069,500.00	159,774,430,900	602,946,040,80
Total For R213									14,689,801,069,500.00	159,774,430,900	602,946,040,80
R214 On 28/02/2041 Spot Bond			10.68500	66.95425	10.68500	66.93500			591,271,750,308,500.00	242,514,904,100	518,458,092,30
Total R214 SPOT									11,271,750,308,500.00	242,514,904,100	518,458,092,30
Total For R214									11,271,750,308,500.00	242,514,904,100	518,458,092,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.26553			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.09176			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.55660			0.00	0	10,000,00
Total RDFB11 SPOT									0.00	0	10,000,00
Total For RDFB11									0.00	0	10,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.20576			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.81091			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.81967			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.25369				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.77433				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.69670				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.81534				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.58826				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.74092				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.77838				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.66290				0.00	0	220,000,00
Total RDFB22 SPOT										0.00	0	220,000,00
Total For RDFB22										0.00	0	220,000,00
RDFB2 On 22/08/2022 Spot Bond					0.00000	96.85226				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.45067				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.30001				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.95558				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.80087				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.04796				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.35339				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.31170				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.62248				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.09382				0.00	0	80,000,0€
Total RED601 SPOT										0.00	0	80,000,0€
Total For RED601										0.00	0	80,000,0€
RED60 On 09/03/2022 Spot Bond					0.00000	100.13209				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.75141				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.85333				0.00	0	2,000,000,0€
Total RED705 SPOT										0.00	0	2,000,000,0€
Total For RED705										0.00	0	2,000,000,0€
RES35 On 25/08/2021 Spot Bond					0.00000	100.02323				0.00	0	
Total RES35 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 RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.47382			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.45631			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.42593			0.00	0	12,230,000,00
Total RES49 SPOT									0.00	0	12,230,000,00
Total For RES49									0.00	0	12,230,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.37294			0.00	0	250,000,00
Total RES50 SPOT									0.00	0	250,000,00
Total For RES50									0.00	0	250,000,00
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			4.81500	102.88136	4.81500	102.86806			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			5.67500	114.79425	5.67500	114.77670			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.22000	99.37711	11.22000	99.34747			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.32500	116.03101	4.32500	116.01752		2,508,500,000,000.00	580,000,000	2,470,000,00	
Total SBK23 SPOT								2,508,500,000,000.00	580,000,000	2,470,000,00	
Total For SBK23								2,508,500,000,000.00	580,000,000	2,470,000,00	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.06866			0.00	1,320,000,000	970,000,00

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 SBK25 SPOT										0.00	1,320,000,000	970,000,000
Total For SBK25										0.00	1,320,000,000	970,000,000
SBK26 On 25/04/2021 Spot Bond			5.09500	103.82074	5.09500	103.80656				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.17832				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.63228				0.00	700,000,000	350,000,000
Total SBS18 SPOT										0.00	700,000,000	350,000,000
Total For SBS18										0.00	700,000,000	350,000,000
SBS19 On 23/06/2021 Spot Bond			3.81500	107.81144	3.81500	107.80031		2,289,000,000,000.00		0.00	600,000,000	300,000,000
Total SBS19 SPOT								2,289,000,000,000.00		0.00	600,000,000	300,000,000
Total For SBS19								2,289,000,000,000.00		0.00	600,000,000	300,000,000
SBS20 On 15/05/2026 Spot Bond			5.99000	118.82677	5.99000	118.80739				0.00	0	1,400,000,000
Total SBS20 SPOT										0.00	0	1,400,000,000
Total For SBS20										0.00	0	1,400,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.32445				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.66000	118.79462	4.66000	118.77975				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.05500	109.76590	6.05500	109.74812				0.00	0	970,000,000
Total SBS3 SPOT										0.00	0	970,000,000
Total For SBS3										0.00	0	970,000,000
SBS31 On 12/06/2027 Spot Bond			6.57000	121.14462	6.57000	121.12323				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.01000	119.20159	5.01000	119.18529				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.25000	117.02931	5.25000	117.01283				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	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
SBS39 On 29/01/2030 Spot Bond			7.57500	116.86877	7.57500	116.84516				0.00	0	1,000,000,00
Total SBS39 SPOT										0.00	0	1,000,000,00
Total For SBS39										0.00	0	1,000,000,00
SBS4 On 16/11/2021 Spot Bond			3.49500	104.98428	3.49500	104.97424				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			3.97500	111.49677	3.97500	111.48465			39,750,000,000.00		10,000,000	5,000,00
Total SBS41 SPOT									39,750,000,000.00		10,000,000	5,000,00
Total For SBS41									39,750,000,000.00		10,000,000	5,000,00
SBS42 On 12/11/2025 Spot Bond			5.68000	121.42259	5.68000	121.40380				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.61000	123.40213	6.61000	123.37996				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.35835				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.10000	116.61692	4.10000	116.60406				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.35057				0.00	413,000,000	206,500,00
Total SBS47 SPOT										0.00	413,000,000	206,500,00
Total For SBS47										0.00	413,000,000	206,500,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.51042				0.00	1,100,000,000	550,000,00
Total SBS49 SPOT										0.00	1,100,000,000	550,000,00
Total For SBS49										0.00	1,100,000,000	550,000,00
SBS50 On 31/01/2022 Spot Bond			3.58500	109.64646	3.58500	109.63586				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.67500	4.67500	4.67500	117.87947				0.00	0	
Total SBS51 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 SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.42911				0.00	280,000,000	140,000,000
Total SBS52 SPOT										0.00	280,000,000	140,000,000
Total For SBS52										0.00	280,000,000	140,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.70088				0.00	25,000,000,000	12,780,000,000
Total SBS53 SPOT										0.00	25,000,000,000	12,780,000,000
Total For SBS53										0.00	25,000,000,000	12,780,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	102.45135				0.00	0	0
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.75500	111.69960	3.75500	111.68825				0.00	0	0
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.53427				0.00	0	0
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	105.30304				0.00	0	0
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11696				0.00	0	0
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.85972				0.00	0	0
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.54037				0.00	0	0
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.02384				0.00	0	0
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.36521				0.00	0	0
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.48541				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 SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.73258				0.00	0	160,000,00
Total SBS67 SPOT										0.00	0	160,000,00
Total For SBS67										0.00	0	160,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.52953				0.00	0	900,000,00
Total SBS68 SPOT										0.00	0	900,000,00
Total For SBS68										0.00	0	900,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.07124				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.27000	316.72598	2.27000	316.68833				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	201.85839				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.90257				0.00	3,010,000,000	3,090,000,00
Total SBT101 SPOT										0.00	3,010,000,000	3,090,000,00
Total For SBT101										0.00	3,010,000,000	3,090,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.60189				0.00	1,800,000,000	940,000,00
Total SBT102 SPOT										0.00	1,800,000,000	940,000,00
Total For SBT102										0.00	1,800,000,000	940,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.66791				0.00	870,000,000	840,000,00
Total SBT103 SPOT										0.00	870,000,000	840,000,00
Total For SBT103										0.00	870,000,000	840,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	101.03684				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.76586				0.00	10,208,000,000	5,244,000,00
Total SBT201 SPOT										0.00	10,208,000,000	5,244,000,00
Total For SBT201										0.00	10,208,000,000	5,244,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.81534				0.00	0	4,500,000,00
Total SBT202 SPOT										0.00	0	4,500,000,00
Total For SBT202										0.00	0	4,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.12500	116.43180	6.12500	116.41261				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.48937				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.32219				0.00	4,000,000,000	2,000,000,000
Total SBT206 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBT206										0.00	4,000,000,000	2,000,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	101.08908				0.00	40,000,000	20,000,000
Total SBT207 SPOT										0.00	40,000,000	20,000,000
Total For SBT207										0.00	40,000,000	20,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.84602				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.84825				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.15847				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.51136				0.00	1,023,000,000	741,500,000
Total SLI4 SPOT										0.00	1,023,000,000	741,500,000
Total For SLI4										0.00	1,023,000,000	741,500,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA3 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 SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.25003				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.00008				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.17212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.13543				0.00	6,000,000	3,000,000
Total SNT02 SPOT										0.00	6,000,000	3,000,000
Total For SNT02										0.00	6,000,000	3,000,000
SNT03 On 12/04/2023 Spot Bond			5.87500	114.17479	5.87500	114.15663				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.34955				0.00	0	700,000,000
Total SNT04 SPOT										0.00	0	700,000,000
Total For SNT04										0.00	0	700,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.24363				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.08267				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.61323				0.00	0	10,000,000
Total SPDA12 SPOT										0.00	0	10,000,000
Total For SPDA12										0.00	0	10,000,000
SPDA13 On 21/08/2024 Spot Bond					0.00000	99.90988				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.90070				0.00	0	50,000,000
Total SPDA8 SPOT										0.00	0	50,000,000
Total For SPDA8										0.00	0	50,000,000
SPG004 On 27/09/2023 Spot Bond					0.00000	100.72068				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.91394				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 18/06/2022 Spot Bond					0.00000	100.88732				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00` On 18/06/2024 Spot Bond					0.00000	101.13779				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00! On 15/10/2022 Spot Bond					0.00000	100.43745				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.54109				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07` On 15/05/2023 Spot Bond					0.00000	100.64680				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00` On 31/03/2021 Spot Bond			4.69000	101.62521	4.69000	101.61238				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00! On 31/03/2021 Spot Bond			4.69000	101.62521	4.69000	101.61238				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01` On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	138.96992				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01` On 21/12/2026 Spot Bond			6.90500	121.89736	6.90500	121.87475				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02` On 28/02/2031 Spot Bond			8.84000	89.22599	8.84000	89.20467				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	97.53861				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03! On 17/11/2020 Spot Bond					0.00000	99.98559				0.00	0	
Total SSN035 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 SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.24732				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.86413			85,950,000,000.00	9,000,000	4,500,00	
Total SSN038 SPOT									85,950,000,000.00	9,000,000	4,500,00	
Total For SSN038									85,950,000,000.00	9,000,000	4,500,00	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.48306			0.00	0		
Total SSN040 SPOT									0.00	0		
Total For SSN040									0.00	0		
SSN04 On 13/10/2023 Spot Bond			5.42500	112.52787	5.42500	112.51132			0.00	0		
Total SSN041 SPOT									0.00	0		
Total For SSN041									0.00	0		
SSN04 On 31/01/2038 Spot Bond			5.34000	99.30762	5.34000	99.28771			0.00	0		
Total SSN043 SPOT									0.00	0		
Total For SSN043									0.00	0		
SSN04 On 09/02/2027 Spot Bond					0.00000	98.58724			0.00	0		
Total SSN044 SPOT									0.00	0		
Total For SSN044									0.00	0		
SSN04 On 30/04/2027 Spot Bond					0.00000	100.21878			0.00	0		
Total SSN046 SPOT									0.00	0		
Total For SSN046									0.00	0		
SSN04 On 05/04/2027 Spot Bond					0.00000	101.12868			0.00	0	2,500,000,00	
Total SSN047 SPOT									0.00	0	2,500,000,00	
Total For SSN047									0.00	0	2,500,000,00	
SSN05 On 08/12/2023 Spot Bond			2.88000	2.88000	2.88000	311.38717			0.00	0		
Total SSN050 SPOT									0.00	0		
Total For SSN050									0.00	0		
SSN05 On 26/10/2022 Spot Bond					0.00000	100.29426			0.00	0		
Total SSN054 SPOT									0.00	0		
Total For SSN054									0.00	0		
SSN05 On 03/11/2022 Spot Bond					0.00000	100.18027			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.50404				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	175.29391				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	142.38665				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	96.74078				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.96000	4.96000	4.96000	95.19628				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	175.75005				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.18132				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.15726				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	101.09811				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.90067				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.87698				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 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	
SSN076 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.81316				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.49512				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN079 On 31/07/2021 Spot Bond					0.00000	90.88400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	99.83912				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.98471				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.15690				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			5.42500	5.42500	5.42500	199.38495				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN085 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	
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 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 SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.48353				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.17908				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.17787				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.96921				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.26342				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.05864				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.49500	93.30624	9.49500	93.28272				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.98870				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.99610				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.50000	107.19533	7.50000	107.17365				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.23963				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.47214	8.55000	105.01908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.93662				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.03479				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	101.04909				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.27689				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.45144				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.03324				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.17337				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.97577				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.52563				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.58118				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.79254				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.09658				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.78222				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.52957				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.62136				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.06267				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.54005				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.49824				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.12724				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.36706				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.38884				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.27296				0.00	0	
Total TH14A3 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 TH14A3									0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.42000	105.44505	4.42000	110.47853			0.00	0	
Total TH14A4 SPOT									0.00	0	
Total For TH14A4									0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.90644			0.00	0	100,000,00
Total TH14A7 SPOT									0.00	0	100,000,00
Total For TH14A7									0.00	0	100,000,00
TH14A: On 21/11/2021 Spot Bond			4.58000	104.55953	4.58000	109.21879			0.00	0	
Total TH14A8 SPOT									0.00	0	
Total For TH14A8									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.41822			0.00	0	
Total TH14B1 SPOT									0.00	0	
Total For TH14B1									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.54348			0.00	0	220,000,00
Total TH14B2 SPOT									0.00	0	220,000,00
Total For TH14B2									0.00	0	220,000,00
TH14B: On 21/11/2021 Spot Bond					0.00000	101.31821			0.00	0	
Total TH14B3 SPOT									0.00	0	
Total For TH14B3									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.02749			0.00	0	
Total TH14C1 SPOT									0.00	0	
Total For TH14C1									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.07901			0.00	0	
Total TH14C2 SPOT									0.00	0	
Total For TH14C2									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.46108			0.00	0	80,000,00
Total TH14C3 SPOT									0.00	0	80,000,00
Total For TH14C3									0.00	0	80,000,00
TH14D: On 21/11/2021 Spot Bond					0.00000	102.25136			0.00	0	
Total TH14D1 SPOT									0.00	0	
Total For TH14D1									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.45072			0.00	0	
Total TH14D2 SPOT									0.00	0	
Total For TH14D2									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.10084			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A' On 21/11/2020 Spot Bond					0.00000	101.16872				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A' On 21/11/2022 Spot Bond					0.00000	101.20253				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A' On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.77345			127,660,000,000.00		13,000,000	6,500,00
Total TH15A3 SPOT									127,660,000,000.00		13,000,000	6,500,00
Total For TH15A3									127,660,000,000.00		13,000,000	6,500,00
TH15A' On 21/11/2020 Spot Bond					0.00000	101.15846			0.00		12,000,000	6,000,00
Total TH15A4 SPOT									0.00		12,000,000	6,000,00
Total For TH15A4									0.00		12,000,000	6,000,00
TH15A' On 21/11/2022 Spot Bond					0.00000	101.07401			0.00		0	
Total TH15A5 SPOT									0.00		0	
Total For TH15A5									0.00		0	
TH15A' On 21/11/2020 Spot Bond					0.00000	101.13481			0.00		0	
Total TH15A7 SPOT									0.00		0	
Total For TH15A7									0.00		0	
TH15A' On 21/11/2022 Spot Bond					0.00000	101.15869			0.00		0	
Total TH15A8 SPOT									0.00		0	
Total For TH15A8									0.00		0	
TH15B' On 21/11/2022 Spot Bond					0.00000	101.26826			0.00		0	
Total TH15B1 SPOT									0.00		0	
Total For TH15B1									0.00		0	
TH15B' On 21/11/2022 Spot Bond					0.00000	101.63025			0.00		0	
Total TH15B2 SPOT									0.00		0	
Total For TH15B2									0.00		0	
TH15B' On 21/11/2022 Spot Bond					0.00000	101.70481			0.00		0	
Total TH15B3 SPOT									0.00		0	
Total For TH15B3									0.00		0	
TH15C' On 21/11/2022 Spot Bond					0.00000	101.38019			0.00		0	
Total TH15C1 SPOT									0.00		0	
Total For TH15C1									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	101.91648				0.00	0	30,000,00
Total TH15C2 SPOT										0.00	0	30,000,00
Total For TH15C2										0.00	0	30,000,00
TH15C: On 21/11/2022 Spot Bond					0.00000	101.32304				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.45732				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.41545				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.83024				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.12296				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.16822				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.00820	8.49000	101.98516				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.17774				0.00	14,000,000	7,000,00
Total TH16A4 SPOT										0.00	14,000,000	7,000,00
Total For TH16A4										0.00	14,000,000	7,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	101.18013				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.22538				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.31112				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.29921				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.41353				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.81118				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.01353				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				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	101.03797				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.71616				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.16500	108.38320	5.16500	108.36793				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.32500	112.73776	6.32500	112.71837				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.76578				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.73736				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.38000	107.67770	7.38000	107.65627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.67682				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76006				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.92793				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.09502				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			5.98500	113.24789	5.98500	113.22944			53,077,374,000.00	8,868,400	1,267,100,00	
Total TN23 SPOT									53,077,374,000.00	8,868,400	1,267,100,00	
Total For TN23									53,077,374,000.00	8,868,400	1,267,100,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.09580	100.00000	19.05307			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.35000	106.73762	8.35000	106.71389			58,074,250,000.00	6,955,000	8,009,237,50	
Total TN25 SPOT									58,074,250,000.00	6,955,000	8,009,237,50	
Total For TN25									58,074,250,000.00	6,955,000	8,009,237,50	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.49759	100.00000	13.46787			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.72000	100.99990	8.72000	100.97609			54,097,136,000.00	6,203,800	5,256,701,90	
Total TN27 SPOT									54,097,136,000.00	6,203,800	5,256,701,90	
Total For TN27									54,097,136,000.00	6,203,800	5,256,701,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.27418	100.00000	9.25343			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.54000	100.86028	10.54000	100.83182			0.00	0	1,500,000,00	
Total TN30 SPOT									0.00	0	1,500,000,00	
Total For TN30									0.00	0	1,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	117.97527	8.00000	117.94985				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.30000	89.69599	12.30000	89.66659			713,400,000,000,000.00	58,000,000,000	45,732,000,000	
Total TN40 SPOT									13,400,000,000,000.00	58,000,000,000	45,732,000,000	
Total For TN40									13,400,000,000,000.00	58,000,000,000	45,732,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12821	10.75000	101.09913				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.75700	10.00000	110.72700				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.43500	104.55012	5.43500	104.53458				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.01558				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.05853				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.35358				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.30751				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.75327				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.75327				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A2 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 TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	98.57974				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.13500	107.35965	5.13500	107.34461				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.98689				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.00019				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	98.74507				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.10371				0.00	12,595,200	6,297,60
Total TRA4A2 SPOT										0.00	12,595,200	6,297,60
Total For TRA4A2										0.00	12,595,200	6,297,60
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.48014				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.42500	111.87781	5.42500	112.52808				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.45443				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.48014				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.81479	8.62000	100.79141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.29637				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.57698				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24C On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24C On 04/03/2021 Spot Bond					0.00000	97.96286				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24C On 18/03/2021 Spot Bond					0.00000	97.75613				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24E On 08/04/2021 Spot Bond					0.00000	97.47658				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24E On 22/04/2021 Spot Bond					0.00000	97.54269				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24E On 21/07/2021 Spot Bond					0.00000	96.81277				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24E 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	
TSP25C On 06/09/2021 Spot Bond					0.00000	96.51695				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25I On 16/09/2021 Spot Bond					0.00000	96.61723				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP252 On 09/04/2021 Spot Bond					0.00000	98.44975				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.21205				0.00	0	120,000,00
Total TU1A11 SPOT										0.00	0	120,000,00
Total For TU1A11										0.00	0	120,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.27942				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.18698				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.35418				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.86987				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.73682				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.68839				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.40047				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.31747				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.24348				0.00	0	
Total TWC353 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 TWC353									0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.19224			0.00	0	
Total TWC354 SPOT									0.00	0	
Total For TWC354									0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.10118			0.00	0	
Total TWC355 SPOT									0.00	0	
Total For TWC355									0.00	0	
TWC35 On 16/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		320,000,000,000.00	23,200,000,000	23,200,000,000	
Total TWC356 SPOT								20,000,000,000,000.00	23,200,000,000	23,200,000,000	
Total For TWC356								20,000,000,000,000.00	23,200,000,000	23,200,000,000	
UG21 On 02/03/2021 Spot Bond			5.83500	103.61083	5.83500	103.59454		0.00	0	0	
Total UG21 SPOT								0.00	0	0	
Total For UG21								0.00	0	0	
UG26 On 09/03/2026 Spot Bond			9.08000	111.35850	9.08000	111.33119		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.16306		0.00	0	0	
Total VKE10 SPOT								0.00	0	0	
Total For VKE10								0.00	0	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.32958		0.00	0	0	
Total VKE11 SPOT								0.00	0	0	
Total For VKE11								0.00	0	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.31096		0.00	0	0	160,000,000
Total VKE12 SPOT								0.00	0	0	160,000,000
Total For VKE12								0.00	0	0	160,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.16423		0.00	0	0	
Total VKE13 SPOT								0.00	0	0	
Total For VKE13								0.00	0	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.19804		0.00	0	0	
Total VKE14 SPOT								0.00	0	0	
Total For VKE14								0.00	0	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.00004		0.00	0	0	
Total VKE15 SPOT								0.00	0	0	
Total For VKE15								0.00	0	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.00000		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 VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.19692				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.97049				0.00	400,000,000	700,000,000
Total WHL02 SPOT										0.00	400,000,000	700,000,000
Total For WHL02										0.00	400,000,000	700,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.18125				0.00	0	30,000,000
Total WHL03 SPOT										0.00	0	30,000,000
Total For WHL03										0.00	0	30,000,000
WSP5 On 28/05/2021 Spot Bond			3.94500	106.85376	3.94500	106.84242				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	72.39049	100.00000	72.23116				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										99,581,783,854,627,500.007	748,845,710,700	379,676,428,100
Total for SPOT :										99,581,783,854,627,500.00	748,845,710,700	379,676,428,100
Total Futures										99 581 784 241 101 800.00	748,845,713,782	379,677,415,010
Total Options										16 494 329.10	4,910	110,920
Grand Total:										99,581,784,257,596,100.00	748,845,718,692	379,677,525,930