



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: 12/10/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/11/2020	Bond Future			12.09606	71.54596	12.15489	71.25199			0.00	0	35
ES33	On	04/02/2021	Bond Future			12.38806	72.25461	12.44950	71.95799			0.00	0	
ES33	On	06/05/2021	Bond Future			12.67601	69.25906	12.74014	68.95953			0.00	0	
ES33	On	05/08/2021	Bond Future			12.98031	70.02178	13.04739	69.71903			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.56631	70.37232	12.59964	70.19049			0.00	0	4,76
ES42	On	04/02/2021	Bond Future			12.84208	71.06937	12.87697	70.88594			0.00	0	
ES42	On	06/05/2021	Bond Future			13.12504	67.57754	13.16160	67.39248			0.00	0	
ES42	On	05/08/2021	Bond Future			13.41614	68.32217	13.45451	68.13511			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/11/2020	Bond Future			143.82320	143.82320	143.70821	143.70821			0.00	0	3,86
I2025	On	04/02/2021	Bond Future			143.77588	143.77588	143.66020	143.66020			0.00	0	
I2025	On	06/05/2021	Bond Future			145.36081	145.36081	145.24447	145.24447			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/08/2021	Bond Future			145.46531	145.46531	145.34780	145.34780			0.00	0	
Total I2025 Future												0.00	0	3,86
Total For I2025												0.00	0	3,86
I2029	On	05/11/2020	Bond Future			99.67287	99.67287	99.63024	99.63024			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.68483	100.68483	100.64209	100.64209			0.00	0	
I2029	On	06/05/2021	Bond Future			100.65580	100.65580	100.61308	100.61308			0.00	0	
I2029	On	05/08/2021	Bond Future			101.78744	101.78744	101.74427	101.74427			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.62477	93.62477	93.78102	93.78102			0.00	0	10,32
I2033	On	04/02/2021	Bond Future			94.57534	94.57534	94.73340	94.73340			0.00	0	
I2033	On	06/05/2021	Bond Future			94.40281	94.40281	94.56301	94.56301			0.00	0	
I2033	On	05/08/2021	Bond Future			95.46406	95.46406	95.62618	95.62618			0.00	0	
Total I2033 Future												0.00	0	10,32
Total For I2033												0.00	0	10,32
I2038	On	05/11/2020	Bond Future			105.59545	105.59545	105.26822	105.26822			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.97153	104.97153	104.64136	104.64136			0.00	0	
I2038	On	06/05/2021	Bond Future			106.12905	106.12905	105.79558	105.79558			0.00	0	
I2038	On	05/08/2021	Bond Future			105.60136	105.60136	105.26427	105.26427			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			93.58770	93.58770	93.54635	93.54635			0.00	0	16,34
I2046	On	04/02/2021	Bond Future			94.53796	94.53796	94.49626	94.49626			0.00	0	
I2046	On	06/05/2021	Bond Future			93.79073	93.79073	93.74917	93.74917			0.00	0	
I2046	On	05/08/2021	Bond Future			94.84530	94.84530	94.80334	94.80334			0.00	0	
Total I2046 Future												0.00	0	16,34
Total For I2046												0.00	0	16,34
I2050	On	05/11/2020	Bond Future			95.82129	95.82129	95.60569	95.60569			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			94.90509	94.90509	94.68766	94.68766			0.00	0	
I2050	On	06/05/2021	Bond Future			95.95159	95.95159	95.73204	95.73204			0.00	0	
I2050	On	05/08/2021	Bond Future			95.10352	95.10352	94.88172	94.88172			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.20148	120.13736	7.26447	119.80058		6.99	0.00	0	85,96
R186	On	04/02/2021	Bond Future			7.38162	116.04894	7.44819	115.70925		7.79	0.00	0	
R186	On	06/05/2021	Bond Future			7.55929	117.30099	7.62978	116.95809		7.05	0.00	0	
R186	On	05/08/2021	Bond Future			7.75235	113.31070	7.82723	112.96424		6.30	0.00	0	

Contract 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												0.00	0	85,95	
R186	On	05/11/2020	Bond Future	8.66	Put			1.27000	0.00127	0,380	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,155.47000	7.15547	7,491,360	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1.36000	0.00136	0,410	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,676.39000	1.67639	1,882,240	7.12		0.00	0	8
R186	On	05/11/2020	Bond Future	9.26	Put			0.01000	0.00001	0,000	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			10,057.37000	10.05737	10,394,140	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,574.81000	5.57481	5,905,430	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			10.45000	0.01045	4,290	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			7,057.15000	7.05715	7,392,920	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,136.94000	3.13694	3,424,620	7.41		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			116.27000	0.11627	67,170	7.41		0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,196.87000	4.19687	3,861,910	6.65		0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			24.83000	0.02483	26,650	6.65		0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			427.99000	0.42799	297,060	7.12		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			7,106.32000	7.10632	7,442,150	7.77		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			57.91000	0.05791	30,320	7.55		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,900.58000	3.90058	4,209,770	7.55		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,784.02000	1.78402	1,500,200	6.88		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			361.69000	0.36169	414,650	6.88		0.00	0	1,20
R186	On	05/11/2020	Bond Future	8.64	Put			1.46000	0.00146	0,450	7.77		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			794.69000	0.79469	694,580	8.18		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,386.77000	4.38677	4,627,370	8.19		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			783.75000	0.78375	684,660	8.19		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,310.90000	4.31090	4,549,450	8.17		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			805.76000	0.80576	704,620	8.17		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,756.43000	3.75643	3,978,730	8.05		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			988.93000	0.98893	871,540	8.05		0.00	0	15,11
R186	On	04/02/2021	Bond Future	8.16	Call			4,348.78000	4.34878	4,588,360	8.18		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			30.39000	0.03039	24,910	7.63		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,060.29000	14.06029	14,397,810	7.63		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			29.79000	0.02979	24,410	7.63		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,100.74000	14.10074	14,438,340	7.63		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			29.21000	0.02921	23,910	7.63		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,019.84000	14.01984	14,357,260	7.63		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,233.78000	1.23378	1,127,060	6.59		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,853.34000	4.85334	5,093,850	6.60		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,222.39000	1.22239	1,116,440	6.60		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,787.57000	4.78757	5,026,550	6.59		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,245.26000	1.24526	1,137,780	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,820.43000	4.82043	5,060,170	6.59	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												0.00	0	103,73
R197	On	05/11/2020	Bond Future			314.78919	314.78919	314.67180	314.67180			0.00	0	2,90
R197	On	04/02/2021	Bond Future			310.13803	310.13803	310.02038	310.02038			0.00	0	
R197	On	06/05/2021	Bond Future			313.55715	313.55715	313.43947	313.43947			0.00	0	
R197	On	05/08/2021	Bond Future			309.08258	309.08258	308.96406	308.96406			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			210.90939	210.90939	210.92267	210.92267			0.00	0	7,90
R202	On	04/02/2021	Bond Future			208.88280	208.88280	208.89670	208.89670			0.00	0	
R202	On	06/05/2021	Bond Future			211.18542	211.18542	211.20053	211.20053			0.00	0	
R202	On	05/08/2021	Bond Future			209.31028	209.31028	209.32597	209.32597			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	05/11/2020	Bond Future			4.53442	108.46955	4.55606	108.42064		1.81	8,569,094.45	79	33,41
R2023	On	04/02/2021	Bond Future			4.61141	109.54395	4.63579	109.49489		1.79	0.00	0	
R2023	On	06/05/2021	Bond Future			4.64672	106.81787	4.67445	106.76871		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.68466	107.99361	4.71707	107.94408		1.62	0.00	0	
Total R2023 Future												8,569,094.45	79	33,41
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,292.99000	6.29299	6,341,900	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,334.82000	6.33482	6,383,730	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,313.90000	6.31390	6,362,810	2.44	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,342.85000	3.34285	3,391,160	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			3,93000	0.00393	3,180	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,361.99000	3.36199	3,410,320	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			3,77000	0.00377	3,040	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,323.71000	3.32371	3,371,990	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			4.10000	0.00410	3,320	2.28	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,971.88000	4.97188	5,020,930	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.70000	0.00070	0,590	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,988.49000	4.98849	5,037,530	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.68000	0.00068	0,560	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,955.28000	4.95528	5,004,320	2.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			0.73000	0.00073	0,610	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,195.18000	1.19518	1,227,600	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			309.80000	0.30980	292,690	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,206.46000	1.20646	1,239,030	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			305.98000	0.30598	289,020	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,183.93000	1.18393	1,216,200	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			313.66000	0.31366	296,400	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												8,569,094.45	79	33,41
R2030	On	05/11/2020	Bond Future			9.47720	93.24317	9.54036	92.88397		12.43	37,297,268.00	400	91,78
R2030	On	04/02/2021	Bond Future			9.69920	90.16285	9.76515	89.80037		13.93	0.00	0	
R2030	On	06/05/2021	Bond Future			9.92226	91.13628	9.99113	90.77027		12.82	0.00	0	
R2030	On	05/08/2021	Bond Future			10.16446	88.13427	10.23660	87.76439		11.31	0.00	0	
Total R2030 Future												37,297,268.00	400	91,78
R2030	On	05/11/2020	Bond Future	9.66	Call			1,630.45000	1.63045	1,782,080	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			955.10000	0.95510	747,530	12.59	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,436.37000	1.43637	1,571,300	12.53	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,098.89000	1.09889	874,620	12.53	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,115.76000	1.11576	1,221,120	12.42	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,402.01000	1.40201	1,148,170	12.42	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,597.19000	1.59719	1,746,030	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			978.04000	0.97804	767,680	12.58	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			2,915.92000	2.91592	3,154,010	13.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			411.55000	0.41155	290,440	13.05	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.38	Put			1,758.98000	1.75898	1,478,040	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			843.36000	0.84336	921,620	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			1,690.17000	1.69017	1,413,900	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			889.40000	0.88940	972,330	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			1,724.36000	1.72436	1,445,740	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Call			866.19000	0.86619	946,770	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			136.68000	0.13668	83,920	13.65	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	10.37	Call			4,687.31000	4.68731	4,993,750	13.65	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			274.30000	0.27430	293,600	11.96	0.00	0	9,40
R2030	On	05/11/2020	Bond Future	9.03	Put			3,230.58000	3.23058	2,890,680	11.96	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			28.78000	0.02878	27,900	11.70	0.00	0	9,40
R2030	On	05/11/2020	Bond Future	8.53	Put			6,003.93000	6.00393	5,643,850	11.70	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			339.48000	0.33948	233,880	13.16	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,225.55000	3.22555	3,479,150	13.16	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			284.84000	0.28484	305,190	11.97	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put			3,182.00000	3.18200	2,843,150	11.97	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			10.15000	0.01015	9,230	11.69	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.34	Put			7,165.47000	7.16547	6,805,350	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			100.13000	0.10013	59,090	13.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			5,178.85000	5.17885	5,497,010	13.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			547.04000	0.54704	594,460	12.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,330.07000	2.33007	2,018,290	12.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			76.70000	0.07670	78,290	11.73	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			4,829.38000	4.82938	4,471,770	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,073.89000	1.07389	852,390	12.54	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,467.80000	1.46780	1,605,500	12.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			132.40000	0.13240	138,280	11.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,161.20000	4.16120	3,807,880	11.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			2.29000	0.00229	1,880	11.69	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			8,675.09000	8.67509	8,315,480	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			581.22000	0.58122	428,150	12.85	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			2,370.93000	2.37093	2,577,060	12.85	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			138.28000	0.13828	144,660	11.82	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			4,107.08000	4.10708	3,754,260	11.82	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			11.39000	0.01139	10,430	11.69	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.36	Put			7,041.61000	7.04161	6,681,450	11.69	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Call			1,424.37000	1.42437	1,514,060	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			4,823.25000	4.82325	4,550,460	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,443.04000	1.44304	1,533,700	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			4,784.41000	4.78441	4,512,590	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,405.85000	1.40585	1,494,570	13.50	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			4,862.29000	4.86229	4,588,530	13.50	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			4,669.29000	4.66929	4,400,430	13.53	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,500.19000	1.50019	1,593,810	13.53	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			9,474.69000	9.47469	9,135,610	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			333.28000	0.33328	356,680	13.26	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			8,535.64000	8.53564	8,204,180	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			443.80000	0.44380	474,820	13.26	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			4,980.45000	4.98045	4,703,800	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,351.05000	1.35105	1,436,880	13.48	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			8,589.76000	8.58976	8,257,810	13.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			436.58000	0.43658	467,110	13.26	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,085.17000	6.08517	5,785,450	13.32	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			939.20000	0.93920	1,001,960	13.32	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,209.42000	4.20942	4,411,050	14.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/02/2021	Bond Future	10.20	Put		1,866.42000	1.86642	1,705,570	14.37	0.00	0	1,80
R2030	On	06/05/2021	Bond Future	9.22	Call		1,748.01000	1.74801	1,849,120	12.32	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,960.61000	5.96061	5,695,710	12.32	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,008.35000	12.00835	11,670,490	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		401.96000	0.40196	430,110	12.20	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,644.71000	3.64471	3,816,810	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		854.95000	0.85495	781,200	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		846.21000	0.84621	773,020	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,301.75000	9.30175	9,593,440	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		863.77000	0.86377	789,450	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,878.10000	5.87810	6,107,000	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,021.94000	2.02194	1,884,830	13.54	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,339.41000	9.33941	9,631,670	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,386.17000	3.38617	3,192,260	12.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,231.91000	6.23191	5,961,390	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,624.19000	1.62419	1,719,680	12.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,319.09000	3.31909	3,480,630	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,697.15000	3.69715	3,492,680	12.77	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,377.11000	9.37711	9,669,930	13.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,939.60000	5.93960	5,680,650	10.72	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		1,794.87000	1.79487	1,905,800	10.72	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		9,718.20000	9.71820	10,021,280	12.26	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		828.96000	0.82896	762,160	12.26	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		7,977.53000	7.97753	7,681,520	10.57	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,065.97000	1.06597	1,139,840	10.57	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,088.59000	4.08859	4,281,340	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,157.29000	3.15729	2,980,160	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,116.77000	4.11677	4,310,330	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,135.06000	3.13506	2,958,740	11.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,060.20000	4.06020	4,252,130	11.41	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,179.35000	3.17935	3,001,400	11.41	0.00	0	
Total R2030 Option											0.00	0	112,80
Total For R2030											37,297,268.00	400	204,55
R2032	On	05/11/2020	Bond Future			10.48682	86.24158	10.55013	85.87033	15.28	0.00	0	121,08
R2032	On	04/02/2021	Bond Future			10.72607	87.09581	10.79205	86.72118	16.38	0.00	0	
R2032	On	06/05/2021	Bond Future			10.96475	83.89027	11.03355	83.51190	15.87	0.00	0	
R2032	On	05/08/2021	Bond Future			11.21615	84.81406	11.28798	84.43172	13.29	0.00	0	
Total R2032 Future											0.00	0	121,08
R2032	On	05/11/2020	Bond Future	9.75	Put		4,982.24000	4.98224	4,612,610	14.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	9.75	Call			121.58000	0.12158	123,200	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Call			3,428.67000	3.42867	3,680,470	15.75	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			31.72000	0.03172	29,820	14.30	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			6,877.85000	6.87785	6,504,700	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			2.05000	0.00205	1,590	14.30	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Call			3,029.25000	3.02925	3,260,830	15.59	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call			68.42000	0.06842	67,270	14.30	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			5,818.43000	5.81843	5,446,030	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			5.66000	0.00566	4,730	14.30	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.76	Call			126.50000	0.12650	128,430	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			407.24000	0.40724	287,790	15.75	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.77	Put			4,866.21000	4.86621	4,497,220	14.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			131.62000	0.13162	133,880	14.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			4,924.09000	4.92409	4,554,770	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			9,031.45000	9.03145	8,659,270	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Put			10,178.09000	10.17809	9,806,380	14.30	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			510.41000	0.51041	370,740	15.59	0.00	0	3,00
R2032	On	04/02/2021	Bond Future	8.79	Put			12,692.85000	12.69285	12,331,610	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			226.57000	0.22657	239,960	15.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			9,642.13000	9.64213	9,298,490	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			513.24000	0.51324	544,230	15.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			3,268.02000	3.26802	3,427,890	16.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			7,835.22000	7.83522	7,509,930	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			835.16000	0.83516	885,150	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			7,783.33000	7.78333	7,458,690	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			812.78000	0.81278	861,470	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			3,110.02000	3.11002	2,895,260	16.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			7,887.29000	7.88729	7,561,350	15.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			823.91000	0.82391	873,250	15.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			7,571.77000	7.57177	7,824,920	16.98	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,899.80000	1.89980	1,774,580	16.98	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			7,496.82000	7.49682	7,748,760	16.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,924.31000	1.92431	1,797,880	16.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			9,195.74000	9.19574	9,476,860	17.20	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			1,332.47000	1.33247	1,235,220	17.20	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			6,211.54000	6.21154	5,947,120	15.12	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,227.70000	2.22770	2,341,650	15.12	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			7,534.18000	7.53418	7,786,730	16.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,911.91000	1.91191	1,786,090	16.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			3,802.36000	3.80236	3,609,620	13.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/08/2021	Bond Future	11.35	Call		4,179.60000	4.17960	4,367,610	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,851.44000	3.85144	3,657,110	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,207.58000	4.20758	4,396,390	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,826.68000	3.82668	3,633,150	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,235.95000	4.23595	4,425,550	13.19	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											0.00	0	136,96
R2035	On	05/11/2020	Bond Future			11.27601	84.85265	11.33444	84.49566	17.21	0.00	0	102,02
R2035	On	04/02/2021	Bond Future			11.53091	85.69309	11.59188	85.33285	18.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.77686	82.14294	11.84040	81.77914	17.93	0.00	0	
R2035	On	05/08/2021	Bond Future			12.03943	83.04740	12.10582	82.67971	14.87	0.00	0	
Total R2035 Future											0.00	0	102,02
R2035	On	05/11/2020	Bond Future	10.32	Put		6,603.91000	6.60391	6,243,010	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		67.74000	0.06774	63,830	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		6,473.68000	6.47368	6,112,800	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		73.59000	0.07359	69,700	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,538.70000	6.53870	6,177,810	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		70.61000	0.07061	66,710	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		5,011.14000	5.01114	4,753,730	17.70	0.00	0	61
R2035	On	04/02/2021	Bond Future	10.06	Put		10,409.96000	10.40996	10,078,170	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		578.19000	0.57819	605,790	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		10,532.32000	10.53232	10,199,680	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		666.98000	0.66698	699,010	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,927.47000	9.92747	9,599,260	17.26	0.00	0	61
R2035	On	04/02/2021	Bond Future	11.14	Call		2,284.05000	2.28405	2,386,880	17.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		586.63000	0.58663	614,650	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		10,471.05000	10.47105	10,138,830	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		595.17000	0.59517	623,620	17.26	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,119.09000	1.11909	1,172,600	16.93	0.00	0	71
R2035	On	06/05/2021	Bond Future	12.37	Call		6,068.80000	6.06880	6,269,680	18.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,911.50000	3.91150	3,723,570	17.95	0.00	0	71
R2035	On	06/05/2021	Bond Future	12.36	Call		6,034.18000	6.03418	6,234,390	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,916.78000	1.91678	2,003,260	16.93	0.00	0	1,61
R2035	On	06/05/2021	Bond Future	11.32	Call		2,979.46000	2.97946	3,102,430	17.26	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		6,032.56000	6.03256	5,791,730	17.26	0.00	0	71
R2035	On	06/05/2021	Bond Future	10.24	Put		11,078.31000	11.07831	10,768,020	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put		8,131.11000	8.13111	7,853,790	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,148.95000	3.14895	2,985,360	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		3,129.57000	3.12957	2,966,650	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	12.35	Call		5.99987000	5.99987	6,199,390	18.32		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,168.69000	3.16869	3,004,410	18.32		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		4,926.70000	4.92670	5,102,570	17.95		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		3,571.57000	3.57157	3,711,990	17.50		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,254.45000	5.25445	5,031,070	17.50		0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		7,509.10000	7.50910	7,735,350	19.01		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,455.67000	2.45567	2,318,120	19.01		0.00	0	1,68
R2035	On	05/08/2021	Bond Future	5.31	Put		55,411.05000	55.41105	55,043,370	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.07000	0.00007	0,070	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,644.34000	55.64434	55,276,650	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.07000	0.00007	0,070	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,527.63000	55.52763	55,159,940	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.07000	0.00007	0,080	13.92		0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												0.00	0	110,68
R2037	On	05/11/2020	Bond Future			11.54930	80.19538	11.61272	79.81635	18.35		75,784,634.10	945	139,28
R2037	On	04/02/2021	Bond Future			11.79710	76.73554	11.86325	76.35302	20.73		0.00	0	
R2037	On	06/05/2021	Bond Future			12.04502	77.56438	12.11399	77.17804	19.12		0.00	0	
R2037	On	05/08/2021	Bond Future			12.31179	74.16282	12.38392	73.77235	16.88		0.00	0	
Total R2037 Future												75,784,634.10	945	139,28
R2037	On	05/11/2020	Bond Future	10.17	Put		9,388.72000	9.38872	9,007,940	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		11.32000	0.01132	9,570	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		9,248.41000	9.24841	8,867,530	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		12.52000	0.01252	10,670	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,318.50000	9.31850	8,937,680	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		11.90000	0.01190	10,110	17.15		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		609.39000	0.60939	641,270	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,638.40000	10.63840	10,287,760	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		617.93000	0.61793	650,270	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,577.46000	10.57746	10,227,280	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		600.94000	0.60094	632,370	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,699.52000	10.69952	10,348,430	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,271.28000	3.27128	3,057,140	20.70		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,882.37000	3.88237	4,050,750	20.70		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		3,671.92000	3.67192	3,833,370	20.63		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,460.69000	3.46069	3,239,620	20.63		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,453.49000	9.45349	9,112,920	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		798.35000	0.79835	840,300	19.58		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		10,363.17000	10.36317	10,671,210	22.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	13.73	Put		689.04000	0.68904	614,560	22.62		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,259.27000	1.25927	1,324,960	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,458.15000	7.45815	7,141,320	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		671.12000	0.67112	706,310	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,215.50000	10.21550	9,868,170	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,811.99000	14.81199	14,440,850	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		231.17000	0.23117	242,550	19.58		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,332.08000	5.33208	5,530,510	19.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,654.42000	3.65442	3,466,510	19.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,362.98000	5.36298	5,562,150	19.31		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,631.49000	3.63149	3,444,320	19.31		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,394.18000	5.39418	5,594,090	19.32		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,608.91000	3.60891	3,422,480	19.32		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,127.55000	4.12755	4,305,550	16.64		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,800.36000	4.80036	4,587,890	16.64		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,154.65000	4.15465	4,333,410	16.65		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,772.81000	4.77281	4,561,100	16.65		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,181.82000	4.18182	4,361,340	16.66		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,745.40000	4.74540	4,534,450	16.66		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												75,784,634.10	945	140,58
R2040	On	05/11/2020	Bond Future			11.69864	81.98830	11.73673	81.74853	18.84		12,790,174.80	156	72,83
R2040	On	04/02/2021	Bond Future			11.94414	78.29601	11.98390	78.05412	21.23		0.00	0	
R2040	On	06/05/2021	Bond Future			12.18954	79.14177	12.23102	78.89756	19.60		0.00	0	
R2040	On	05/08/2021	Bond Future			12.45363	75.50726	12.49704	75.26056	17.13		0.00	0	
Total R2040 Future												12,790,174.80	156	72,83
R2040	On	05/11/2020	Bond Future	11.70	Put		1,784.69000	1.78469	1,569,280	18.76		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		1,553.50000	1.55350	1,577,860	18.76		0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		7.28000	0.00728	5,190	17.43		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,468.61000	10.46861	10,226,750	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		5,075.39000	5.07539	4,819,840	17.52		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Call		1,006.07000	1.00607	1,006,730	18.46		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1.92000	0.00192	1,210	17.43		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	10.00	Put		12,253.18000	12.25318	12,012,700	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		10.58000	0.01058	7,790	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,787.65000	9.78765	9,544,870	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		11.74000	0.01174	8,730	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		0.33000	0.00033	0,170	17.43		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		14,425.34000	14.42534	14,185,410	17.43		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	11.50	Put			2,515.64000	2.51564	2,276,530	18.46	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.00	Call			219.93000	0.21993	204,150	17.52	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	10.31	Put			9,862.81000	9.86281	9,620,140	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Call			11.15000	0.01115	8,250	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			0.06000	0.00006	0,030	17.43	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			16,341.04000	16.34104	16,101,240	17.43	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			9,938.09000	9.93809	9,695,530	17.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call			605.11000	0.60511	614,250	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			11,199.34000	11.19934	10,966,590	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			18,018.47000	18.01847	17,776,460	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			128.13000	0.12813	128,010	19.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			12,344.94000	12.34494	12,109,100	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			11,265.17000	11.26517	11,032,220	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			359.19000	0.35919	362,900	19.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			2,967.19000	2.96719	3,032,770	20.54	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,470.62000	4.47062	4,294,310	20.54	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.42	Call			613.93000	0.61393	623,280	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put			11,133.70000	11.13370	10,901,160	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			596.38000	0.59638	605,320	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			469.59000	0.46959	475,640	19.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			2,499.28000	2.49928	2,554,860	20.26	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			5,078.82000	5.07882	4,892,510	20.26	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			17,368.62000	17.36862	17,126,860	19.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			149.37000	0.14937	149,500	19.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,545.13000	13.54513	13,306,950	19.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			5,212.51000	5.21251	5,319,470	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			4,058.58000	4.05858	3,921,330	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			5,244.36000	5.24436	5,351,800	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,033.19000	4.03319	3,896,420	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			5,180.98000	5.18098	5,287,450	19.52	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			4,084.35000	4.08435	3,946,610	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call			12,403.99000	12.40399	12,601,300	18.57	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			1,018.86000	1.01886	969,470	18.57	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Call			4,509.67000	4.50967	4,617,290	16.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			4,663.18000	4.66318	4,524,100	16.85	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			10,443.16000	10.44316	10,239,360	16.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			4,608.52000	4.60852	4,470,410	16.87	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			1,448.77000	1.44877	1,491,670	16.04	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			7,933.89000	7.93389	7,750,370	16.04	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			2,235.52000	2.23552	2,298,700	16.04	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.48	Call			4,539.10000	4.53910	4,647,200	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			4,635.78000	4.63578	4,497,180	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			4,568.60000	4.56860	4,677,190	16.87	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												12,790,174.80	156	94,15
R2044	On	05/11/2020	Bond Future			11.76672	78.55856	11.79462	78.38388		19.62	0.00	0	47,25
R2044	On	04/02/2021	Bond Future			12.00535	74.95743	12.03449	74.78126		22.10	0.00	0	
R2044	On	06/05/2021	Bond Future			12.24372	75.76711	12.27412	75.58940		20.37	0.00	0	
R2044	On	05/08/2021	Bond Future			12.50016	72.22066	12.53201	72.04112		17.81	0.00	0	
Total R2044 Future												0.00	0	47,25
R2044	On	05/11/2020	Bond Future	10.35	Put			10,049.09000	10.04909	9,871,360	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Call			9.91000	0.00991	6,860	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.01000	0.00001	0,000	18.16	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.29	Put			18,909.72000	18.90972	18,735,030	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			10,125.77000	10.12577	9,948,170	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			9.39000	0.00939	6,470	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,972.55000	9.97255	9,794,690	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			10.45000	0.01045	7,270	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			1.04000	0.00104	0,580	18.16	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put			13,057.02000	13.05702	12,881,880	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			3,274.38000	3.27438	3,072,020	18.47	0.00	0	30
R2044	On	05/11/2020	Bond Future	11.38	Call			605.39000	0.60539	577,710	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.98000	0.00098	0,540	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Put			13,138.71000	13.13871	12,963,590	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			4,399.43000	4.39943	4,198,740	18.22	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call			316.64000	0.31664	290,630	18.22	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			1.44000	0.00144	0,830	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			12,650.52000	12.65052	12,475,230	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	8.87	Put			22,845.33000	22.84533	22,670,650	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			5,059.36000	5.05936	4,861,700	18.18	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.06	Call			218.62000	0.21862	195,640	18.18	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.18000	0.00018	0,090	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			15,137.69000	15.13769	14,962,920	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			3,035.40000	3.03540	2,833,850	18.56	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			696.75000	0.69675	669,880	18.56	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.01000	0.00001	0,000	18.16	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			18,458.12000	18.45812	18,283,430	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			1.63000	0.00163	0,950	18.16	0.00	0	5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/11/2020	Bond Future	10.04	Put		12,488.81000	12.48881	12,313,450	18.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		515.65000	0.51565	514,540	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,932.48000	11.93248	11,755,200	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		523.54000	0.52354	522,500	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,863.57000	11.86357	11,686,360	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		507.85000	0.50785	506,670	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,001.59000	12.00159	11,824,240	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		14,244.31000	14.24431	14,065,550	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		308.34000	0.30834	305,750	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,010.11000	1.01011	1,015,180	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,865.82000	8.86582	8,694,720	20.63	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.29	Call		462.97000	0.46297	461,390	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,420.61000	12.42061	12,242,860	20.63	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put		17,244.72000	17.24472	17,065,830	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		155.26000	0.15526	152,540	20.63	0.00	0	2f
R2044	On	06/05/2021	Bond Future	11.35	Put		7,983.28000	7.98328	7,836,240	19.18	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,228.70000	2.22870	2,259,370	19.18	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.50	Call		5,281.38000	5.28138	5,351,240	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,984.10000	3.98410	3,876,250	20.37	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call		3,518.38000	3.51838	3,566,950	19.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,111.21000	4.11121	4,001,570	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,758.43000	5.75843	5,629,290	19.67	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.43	Call		5,062.55000	5.06255	5,129,910	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,162.99000	4.16299	4,052,640	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,093.63000	5.09363	5,161,350	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,137.02000	4.13702	4,027,030	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,124.79000	5.12479	5,192,860	20.32	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,746.32000	4.74632	4,821,450	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,421.43000	4.42143	4,317,020	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,775.69000	4.77569	4,851,180	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,395.03000	4.39503	4,290,980	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,805.14000	4.80514	4,880,970	17.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,368.79000	4.36879	4,265,080	17.66	0.00	0	
Total R2044 Option											0.00	0	21,6f
Total For R2044											0.00	0	68,8f
R2048	On	05/11/2020	Bond Future			11.71587	77.50210	11.74882	77.29227	20.08	54,173,967.90	699	113,1f
R2048	On	04/02/2021	Bond Future			11.95242	78.26976	11.98688	78.05815	21.32	0.00	0	
R2048	On	06/05/2021	Bond Future			12.18025	74.70260	12.21624	74.48898	20.81	0.00	0	
R2048	On	05/08/2021	Bond Future			12.42299	75.52516	12.46068	75.30938	17.10	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Future												54,173,967.90	699	113,14
R2048	On	05/11/2020	Bond Future	10.02	Put			12.603.60000	12.60360	12,393,120	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			1.64000	0.00164	0,990	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			12,437.26000	12.43726	12,226,700	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			1.44000	0.00144	0,860	18.55	0.00	0	9
R2048	On	05/11/2020	Bond Future	10.04	Call			1.87000	0.00187	1,140	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			12,520.35000	12.52035	12,309,830	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			1.75000	0.00175	1,060	18.55	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put			5,246.74000	5.24674	5,017,850	18.64	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			206.19000	0.20619	187,130	18.64	0.00	0	9
R2048	On	05/11/2020	Bond Future	10.00	Put			12,770.51000	12.77051	12,560,100	18.55	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			625.46000	0.62546	630,530	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			11,083.58000	11.08358	10,877,040	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			634.88000	0.63488	640,110	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			11,015.61000	11.01561	10,809,230	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			616.15000	0.61615	621,050	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			11,151.79000	11.15179	10,945,080	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			9,268.52000	9.26852	9,067,790	19.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			931.43000	0.93143	942,310	19.85	0.00	0	2,5
R2048	On	04/02/2021	Bond Future	11.50	Put			5,472.70000	5.47270	5,299,690	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			2,378.42000	2.37842	2,417,020	20.63	0.00	0	2,5
R2048	On	06/05/2021	Bond Future	12.34	Put			4,321.92000	4.32192	4,194,300	20.92	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			5,079.31000	5.07931	5,165,740	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			4,295.20000	4.29520	4,168,010	20.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			5,110.75000	5.11075	5,197,600	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,268.64000	4.26864	4,141,870	20.94	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			5,047.94000	5.04794	5,133,940	20.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			4,788.70000	4.78870	4,882,850	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			4,508.12000	4.50812	4,386,490	17.11	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			4,818.58000	4.81858	4,913,150	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			4,481.36000	4.48136	4,360,150	17.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			4,758.89000	4.75889	4,852,620	17.10	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			4,535.04000	4.53504	4,412,990	17.10	0.00	0	
Total R2048 Option												0.00	0	7,0
Total For R2048												54,173,967.90	699	120,22
R208	On	05/11/2020	Bond Future			3.49088	101.99951	3.48880	102.00031		0.18	0.00	0	7,5
Total R208 Future												0.00	0	7,5
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			495.69000	0.49569	494,890	0.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			503.39000	0.50339	502,590	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			499.54000	0.49954	498,740	0.27	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			11.07579	65.41353	11.13375	65.10536		19.66	17,007,517.80	260	27,80
R209	On	04/02/2021	Bond Future			11.29257	66.06145	11.35275	65.75044		21.15	0.00	0	
R209	On	06/05/2021	Bond Future			11.50763	63.63387	11.57012	63.31978		20.33	0.00	0	2,8
R209	On	05/08/2021	Bond Future			11.73193	64.33459	11.79690	64.01716		17.42	0.00	0	
Total R209 Future												17,007,517.80	260	30,6
R209	On	05/11/2020	Bond Future	10.00	Put			6,483.84000	6.48384	6,171,810	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			43.66000	0.04366	39,800	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,366.15000	6.36615	6,054,030	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			47.48000	0.04748	43,530	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,424.92000	6.42492	6,112,850	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			45.53000	0.04553	41,630	18.74	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			7,816.73000	7.81673	7,543,680	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			867.71000	0.86771	906,150	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			7,767.60000	7.76760	7,495,030	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			878.49000	0.87849	917,420	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			7,718.63000	7.71863	7,446,550	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			857.02000	0.85702	894,980	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,530.56000	2.53056	2,397,700	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,483.10000	2.48310	2,351,940	20.99	0.00	0	7,1
R209	On	06/05/2021	Bond Future	10.25	Put			8,501.61000	8.50161	8,247,830	19.51	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,348.29000	1.34829	1,408,600	19.51	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			3,083.75000	3.08375	3,203,630	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			4,717.32000	4.71732	4,523,110	19.88	0.00	0	7,1
R209	On	06/05/2021	Bond Future	12.25	Call			5,756.43000	5.75643	5,939,360	20.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			5,695.33000	5.69533	5,877,120	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,514.65000	2.51465	2,382,350	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			5,725.86000	5.72586	5,908,220	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,498.82000	2.49882	2,367,090	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			5,664.84000	5.66484	5,846,070	20.94	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			3,988.27000	3.98827	4,139,090	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,973.18000	3.97318	3,806,570	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,013.45000	4.01345	4,164,890	17.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			3,949.73000	3.94973	3,783,740	17.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021	Bond Future	11.79	Call			3,962.91000	3.96291	4,113,120	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,996.51000	3.99651	3,829,290	17.20	0.00	0	
Total R209 Option												0.00	0	19,62
Total For R209												17,007,517.80	260	50,27
R210	On	05/11/2020	Bond Future			186.46990	186.46990	186.39114	186.39114			0.00	0	2,23
R210	On	04/02/2021	Bond Future			188.36307	188.36307	188.28415	188.28415			0.00	0	
R210	On	06/05/2021	Bond Future			187.72696	187.72696	187.64778	187.64778			0.00	0	
R210	On	05/08/2021	Bond Future			189.83753	189.83753	189.75777	189.75777			0.00	0	
Total R210 Future												0.00	0	2,23
Total For R210												0.00	0	2,23
R212	On	05/11/2020	Bond Future			170.26521	170.26521	170.20777	170.20777			0.00	0	6,88
R212	On	04/02/2021	Bond Future			169.69689	169.69689	169.63938	169.63938			0.00	0	
R212	On	06/05/2021	Bond Future			171.56782	171.56782	171.51036	171.51036			0.00	0	
R212	On	05/08/2021	Bond Future			171.16599	171.16599	171.10813	171.10813			0.00	0	
Total R212 Future												0.00	0	6,88
Total For R212												0.00	0	6,88
R213	On	05/11/2020	Bond Future			9.97842	82.44815	10.03653	82.12771		14.46	0.00	0	16,60
R213	On	04/02/2021	Bond Future			10.20516	83.26476	10.26570	82.94141		15.54	0.00	0	
R213	On	06/05/2021	Bond Future			10.42336	80.63356	10.48637	80.30706		14.91	0.00	0	
R213	On	05/08/2021	Bond Future			10.65686	81.52122	10.72260	81.19126		12.67	0.00	0	
Total R213 Future												0.00	0	16,60
R213	On	05/11/2020	Bond Future	9.59	Call			374.68000	0.37468	393,990	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,791.45000	2.79145	2,492,470	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			399.99000	0.39999	421,450	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,835.79000	2.83579	2,535,720	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			387.15000	0.38715	407,520	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,880.55000	2.88055	2,579,420	13.79	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,106.96000	1.10696	1,165,570	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,899.05000	5.89905	5,634,310	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,121.66000	1.12166	1,180,980	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,856.28000	5.85628	5,592,250	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,092.55000	1.09255	1,150,450	14.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,942.17000	5.94217	5,676,720	14.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,145.19000	8.14519	8,383,520	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,264.39000	1.26439	1,176,220	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,179.53000	8.17953	8,418,420	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,252.95000	1.25295	1,165,340	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,110.90000	8.11090	8,348,660	16.14	0.00	0	

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	06/05/2021	Bond Future	11.89	Put		1,275.92000	1.27592	1,187,180	16.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,078.95000	4.07895	4,244,810	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		3,395.17000	3.39517	3,231,070	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		4,024.66000	4.02466	4,189,130	12.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		3,439.92000	3.43992	3,274,430	12.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		4,051.91000	4.05191	4,217,080	12.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		3,417.63000	3.41763	3,252,840	12.75	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	16,60
R214	On	05/11/2020	Bond Future			11.41142	62.73541	11.44415	62.56111	21.02	9,096,634.45	145	17,46
R214	On	04/02/2021	Bond Future			11.63095	63.35680	11.66501	63.18099	22.56	0.00	0	
R214	On	06/05/2021	Bond Future			11.84144	60.76309	11.87683	60.58563	21.73	0.00	0	
R214	On	05/08/2021	Bond Future			12.06445	61.43212	12.10132	61.25282	18.59	0.00	0	
Total R214 Future											9,096,634.45	145	17,46
R214	On	05/11/2020	Bond Future	10.24	Put		7,014.91000	7.01491	6,833,360	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		35.75000	0.03575	28,500	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,892.04000	6.89204	6,710,070	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		38.96000	0.03896	31,290	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,953.40000	6.95340	6,771,640	20.04	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		37.33000	0.03733	29,870	20.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		811.82000	0.81182	818,800	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,375.32000	8.37532	8,206,490	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		791.49000	0.79149	798,110	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,479.61000	8.47961	8,310,420	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		801.61000	0.80161	808,410	21.79	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,427.38000	8.42738	8,258,370	21.79	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,963.58000	4.96358	5,043,980	22.02	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,096.25000	3.09625	2,999,190	22.02	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,992.32000	4.99232	5,073,050	22.04	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,077.55000	3.07755	2,980,820	22.04	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,934.89000	4.93489	5,014,950	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,115.07000	3.11507	3,017,670	22.00	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,295.66000	4.29566	4,189,080	18.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,874.45000	3.87445	3,947,520	18.33	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,271.12000	4.27112	4,164,890	18.33	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,899.29000	3.89929	3,972,690	18.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,246.94000	4.24694	4,141,040	18.34	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,849.91000	3.84991	3,922,630	18.32	0.00	0	
Total R214 Option											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										9,096,634.45	145	17,4€
Total for Bond										214,719,291.50	2,684	1,190,7€
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	
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	

Contract 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 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	
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	

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

Contract 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 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 05/11/2020 GOVI			705.12700	705.12700	702.69300	702.69300			7,051,270.00	1	1,00
GOVI On 04/02/2021 GOVI			712.10600	712.10600	709.65600	709.65600			0.00	0	
GOVI On 06/05/2021 GOVI			719.77500	719.77500	717.30600	717.30600			0.00	0	
GOVI On 05/08/2021 GOVI			727.60800	727.60800	725.11600	725.11600			0.00	0	
Total GOVI Future									7,051,270.00	1	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			351,470.00000	35.14700	327,130,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			351,570.00000	35.15700	327,230,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			351,370.00000	35.13700	327,030,000		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			413,040.00000	41.30400	388,540,000		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			412,840.00000	41.28400	388,340,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			412,940.00000	41.29400	388,440,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			386,260.00000	38.62600	410,950,000		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			386,160.00000	38.61600	410,850,000		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	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			386,360.00000	38.63600	411,050,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			59,660.00000	5.96600	84,580,000		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			59,860.00000	5.98600	84,780,000		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			59,760.00000	5.97600	84,680,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,051,270.00	1	1,00
Total for GOVI												7,051,270.00	1	1,00
AL37	On	05/11/2020	Index Future			760.71700	760.71700	758.45200	758.45200			0.00	0	
AL37	On	04/02/2021	Index Future			768.24700	768.24700	765.96700	765.96700			0.00	0	
AL37	On	06/05/2021	Index Future			776.52000	776.52000	774.22400	774.22400			0.00	0	
AL37	On	05/08/2021	Index Future			784.97000	784.97000	782.65400	782.65400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			813.84000	813.84000	810.34500	810.34500			0.00	0	
AL7T	On	04/02/2021	Index Future			821.89600	821.89600	818.37400	818.37400			0.00	0	
AL7T	On	06/05/2021	Index Future			830.74600	830.74600	827.19700	827.19700			0.00	0	
AL7T	On	05/08/2021	Index Future			839.78700	839.78700	836.20300	836.20300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			713.75300	713.75300	711.29000	711.29000			0.00	0	2
ALBI	On	04/02/2021	Index Future			720.81800	720.81800	718.33800	718.33800			0.00	0	
ALBI	On	06/05/2021	Index Future			728.58000	728.58000	726.08200	726.08200			0.00	0	
ALBI	On	05/08/2021	Index Future			736.50900	736.50900	733.98700	733.98700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			256.48100	256.48100	256.08400	256.08400			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			259.08300	259.08300	258.68500	258.68500			0.00	0	
IGOV	On	06/05/2021	Index Future			261.93600	261.93600	261.53600	261.53600			0.00	0	
IGOV	On	05/08/2021	Index Future			264.84900	264.84900	264.44600	264.44600			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR F	On	21/10/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 18/11/2020 Jibar Future			3.35000	96.65000	3.35000	96.65000				0.00	0	
JIBAR f On 15/12/2020 Jibar Future			3.27500	96.72500	3.27500	96.72500				0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.26000	96.74000	3.27000	96.73000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.24000	96.76000	3.26000	96.74000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.23500	96.76500	3.25500	96.74500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.29000	96.71000	3.32000	96.68000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.44500	96.55500	3.48000	96.52000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.57000	96.43000	3.63000	96.37000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.72000	96.28000	3.77500	96.22500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.01500	95.98500	4.06500	95.93500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.36000	95.64000	4.40500	95.59500				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			90.29000	90.29000	90.31000	90.31000				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 :										221,770,561.50	2,685	1,253,23
AA06 On 15/04/2021 Spot Bond					0.00000	99.79026				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.30000	102.04813	5.30000	102.02633				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.54900	10.00000	109.52000				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.20000	296.82919	4.20000	296.67125				0.00	0	
Total ABCPI3 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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.40309				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.94328				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.19606	9.65000	102.76707				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.67463				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.39212				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.50200				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.90514				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.19664				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.08900				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.63305				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.29310				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.38019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	99.94505				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.55486				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	102.90122				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.75520				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.93046				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.24338				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.54187				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.72919				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.33966				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.87948				0.00	0	1,000,000.00
Total ABFN33 SPOT										0.00	0	1,000,000.00
Total For ABFN33										0.00	0	1,000,000.00
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.23064				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.49861				0.00	0	200,000,00
Total ABFN35 SPOT										0.00	0	200,000,00
Total For ABFN35										0.00	0	200,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.76928				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.37318				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.89006				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.83959				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.95691				0.00	0	500,000,00
Total ABFN40 SPOT										0.00	0	500,000,00
Total For ABFN40										0.00	0	500,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.68073				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.27175				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.24887				0.00	0	
Total ABFN46 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 ABFN46									0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.59863			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.62986			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.78706			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.20188			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.45815			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.07000	4.07000	4.07000	143.33713			0.00	0	1,500,000,00
Total ABKI03 SPOT									0.00	0	1,500,000,00
Total For ABKI03									0.00	0	1,500,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.24637	100.00000	57.09508			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.76000	7.76000	7.76000	132.59827			0.00	0	100,000,00
Total ABKI04 SPOT									0.00	0	100,000,00
Total For ABKI04									0.00	0	100,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.92358	100.00000	14.88396			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.67655			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.49000	211.60738	3.49000	211.49879			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.85163			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	173.95225				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	200.03024				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.14000	6.14000	6.14000	104.44424				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.18500	7.18500	7.18500	119.60123				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.80000	4.80000	4.80000	101.14048				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.19500	7.19500	7.19500	119.54706				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.19000	102.64125	4.19000	102.62971				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			4.64000	111.63443	4.64000	111.62052				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.85500	104.27550	4.85500	104.26168				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.96000	113.51621	4.96000	113.50109				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.75000	119.86520	6.75000	119.84358				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			7.96000	118.78214	7.96000	118.75694			0.00	0	1,500,000,00
Total ABS17 SPOT									0.00	0	1,500,000,00
Total For ABS17									0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.38000	112.51854	5.38000	112.50204			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.07000	109.05091	7.07000	109.02998		6,221,600,000,000.00		880,000,000	980,000,00
Total ABS7 SPOT								6,221,600,000,000.00		880,000,000	980,000,00
Total For ABS7								6,221,600,000,000.00		880,000,000	980,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.25498	100.00000	10.23203			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.55000	2.55000	2.55000	310.91105			0.00	0	500,400,00
Total ABSI2 SPOT									0.00	0	500,400,00
Total For ABSI2									0.00	0	500,400,00
ABSI4 On 31/01/2022 Spot Bond			1.17000	169.25808	1.17000	169.18187			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.06000	10.06000	10.06000	105.47446			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37959			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.36714			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	269.38383			0.00	0	
Total ACL127 SPOT									0.00	0	
Total For ACL127									0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	269.37748			0.00	0	
Total ACL128 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 ACL128										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	100.35178				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.35366				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.76739				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.36612				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.36612				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.37675				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.37675				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	183.20611				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	186.04662				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.34618				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 26/01/2021 Spot Bond					0.00000	101.28051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.34366				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.33430				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.67030				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.95102				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.74119				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.74855				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.71983				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.96412				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.68751				0.00	7,000,000,000	4,000,000,000
Total AGL03 SPOT										0.00	7,000,000,000	4,000,000,000
Total For AGL03										0.00	7,000,000,000	4,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.92973				0.00	1,145,400,000	572,700,000
Total AGT01 SPOT										0.00	1,145,400,000	572,700,000
Total For AGT01										0.00	1,145,400,000	572,700,000
AGT02 On 28/11/2024 Spot Bond					0.00000	100.34126				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond					0.00000	97.97336				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	99.93223				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	99.93223				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	99.92010				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.93428				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.93496				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.92755				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.92015				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.89604				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.88870				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.91640				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.76920				0.00	0	
Total AHF5A2 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 AHF5A2									0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.83000	111.90893	5.83000	111.89146			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.81334			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.87217			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.28331			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.08596			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.28795			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.81328			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.87209			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.28312			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.56000	117.16056	6.56000	117.13990		11,119,200,000,000.00	1,695,000,000	1,695,000,000	1,695,000,000
Total AIR02 SPOT								11,119,200,000,000.00	1,695,000,000	1,695,000,000	1,695,000,000
Total For AIR02								11,119,200,000,000.00	1,695,000,000	1,695,000,000	1,695,000,000
AIR04 On 29/05/2024 Spot Bond			5.83000	114.50551	5.83000	114.48764		0.00	0	0	0
Total AIR04 SPOT								0.00	0	0	0
Total For AIR04								0.00	0	0	0
AIR05 On 29/05/2030 Spot Bond			11.98000	92.61769	11.98000	92.58841		13,777,000,000,000.00	1,150,000,000	1,150,000,000	1,150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										13,777,000,000,000.00	1,150,000,000	1,150,000,000
Total For AIR05										13,777,000,000,000.00	1,150,000,000	1,150,000,000
AIRL01 On 30/04/2028 Spot Bond			5.47000	175.14364	5.47000	175.04449				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.89277				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.16909				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.28325				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.56519				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.82349				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.48333				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.90754				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.04483				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.41173				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN022 On 07/12/2033 Spot Bond			5.61000	215.13203	5.61000	215.00946				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			5.62500	193.01804	5.62500	192.90801				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	99.89845				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.97410				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.22367				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.64797				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.56318				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.50110				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.49488				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.15000	167.17615	2.15000	167.09645				0.00	0	
Total ASN137 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 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	96.97592				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.14476				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.14765				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.19500	167.08142	2.19500	167.00156				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	51.38253				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	100.67085				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.68000	166.88538	5.68000	166.78985				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN160 On 08/08/2021 Spot Bond					0.00000	101.01045				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.84232				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN160 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	
ASN160 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	
ASN160 On 20/06/2021 Spot Bond					0.00000	100.67066				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN170 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	
ASN170 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	
ASN170 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	
ASN180 On 20/06/2022 Spot Bond					0.00000	100.40921				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN190 On 30/06/2022 Spot Bond					0.00000	100.21265				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN190 On 31/01/2038 Spot Bond			5.62000	94.52951	5.62000	94.47571				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19(On 20/06/2022 Spot Bond					0.00000	100.31435				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.31948				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.34458				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20(On 24/08/2021 Spot Bond					0.00000	100.97009				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	101.10143				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.66601				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.60606				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.40797				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.31027				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	100.86372				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	100.84555				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.81039				0.00	0	
Total ASN280 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 ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.46304				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	100.27908				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.34244				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.44529				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/01/2021 Spot Bond					0.00000	100.48293				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			5.15500	5.15500	5.15500	92.60812				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.73500	5.73500	5.73500	84.17347				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.32293				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.37235				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.99129				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.32555				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN338 On 31/01/2038 Spot Bond			5.73000	93.18841	5.73000	93.13509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.34865				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.90749				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.90749				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.31431				0.00	0	7,700,00
Total ASN346 SPOT										0.00	0	7,700,00
Total For ASN346										0.00	0	7,700,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.32594				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33304				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33304				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.66589				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.40476				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.32615				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.33926				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 29/10/2021 Spot Bond					0.00000	101.20543				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.41722				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.41722				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.39919				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.32927				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	100.75266				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.38175				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.32678				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.38914				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.53802				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	101.24752				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.07524				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.39579				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.39579				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.28956				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.29962				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.42033				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.40182				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.33265				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.97422				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.97395				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond					0.00000	102.31479				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond					0.00000	102.41726				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond					0.00000	101.98196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond					0.00000	102.30051				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.05278				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	101.23691				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 31/03/2024 Spot Bond					0.00000	102.10221				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN474 On 28/02/2023 Spot Bond					0.00000	102.00516				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN475 On 11/08/2021 Spot Bond					0.00000	100.87351				0.00	0	
Total ASN475 SPOT										0.00	0	
Total For ASN475										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.33785				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN477 On 20/06/2025 Spot Bond					0.00000	100.40791				0.00	0	
Total ASN477 SPOT										0.00	0	
Total For ASN477										0.00	0	
ASN478 On 25/05/2021 Spot Bond					0.00000	100.62743				0.00	0	
Total ASN478 SPOT										0.00	0	
Total For ASN478										0.00	0	
ASN479 On 25/08/2025 Spot Bond					0.00000	96.62200				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 28/02/2025 Spot Bond					0.00000	101.45616				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	100.33661				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.52339				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.50375				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.50691				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.43100				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.39358				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.37858				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.37858				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.69041				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.29609				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.24279				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.22689				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.89480	9.00000	100.39452				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.77573	8.18000	100.33616				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.79253	8.36000	100.34356				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.79253	8.36000	100.34356				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.16170				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.07091				0.00	0	20,000,000.00
Total ASN517 SPOT										0.00	0	20,000,000.00
Total For ASN517										0.00	0	20,000,000.00
BAW18 On 05/12/2020 Spot Bond					0.00000	100.59915				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW18 On 05/12/2020 Spot Bond			4.49000	104.12675	4.49000	104.11401				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW19 On 24/03/2022 Spot Bond			5.39000	105.88159	5.39000	105.86604				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.52184	9.30000	100.49660				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW21 On 07/12/2022 Spot Bond					0.00000	100.94688				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW22 On 06/06/2022 Spot Bond					0.00000	101.11720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.74092				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.50183				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.17656				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			100.00000	17.12259	100.00000	17.05750			300,000,000,000.00	33,000,000,000	33,000,000,000	
Total BAW33 SPOT									10,000,000,000,000.00	33,000,000,000	33,000,000,000	
Total For BAW33									10,000,000,000,000.00	33,000,000,000	33,000,000,000	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.07294				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.09325				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.29758				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.29389				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.03000	8.03000	8.03000	107.37284				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.26936				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7(On 30/06/2021 Spot Bond					0.00000	100.26936				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7' On 30/06/2021 Spot Bond					0.00000	100.26936				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7: On 31/03/2026 Spot Bond			10.67000	10.67000	10.67000	106.58775				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7: On 31/03/2022 Spot Bond					0.00000	100.26852				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.25439				0.00	0	300,000,00
Total BAYA74 SPOT										0.00	0	300,000,00
Total For BAYA74										0.00	0	300,000,00
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.25662				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.25671				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7i On 30/09/2022 Spot Bond					0.00000	100.25944				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7j On 31/03/2023 Spot Bond					0.00000	100.30706				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7k On 31/03/2023 Spot Bond					0.00000	100.30706				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8(On 30/06/2023 Spot Bond					0.00000	100.29381				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8' On 30/06/2023 Spot Bond					0.00000	100.31654				0.00	0	
Total BAYA81 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 BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.30657				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.31597				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	100.35427				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.36288				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.36288				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.36288				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.37256				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.36349				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.36349				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.38241				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.90393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.85149				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.47998				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.61500	7.61500	7.61500	102.76159				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.11126				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.00528				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.17247				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.56814				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.83000	110.01839	6.83000	109.99797				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.79977				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.78401				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.73000	108.56138	6.73000	108.54185				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL12 On 20/08/2021 Spot Bond					0.00000	103.61740				0.00	0	910,000,00
Total BGL12 SPOT										0.00	0	910,000,00
Total For BGL12										0.00	0	910,000,00
BGL13 On 20/08/2021 Spot Bond			5.83000	106.58933	5.83000	106.57268				0.00	0	500,000,00
Total BGL13 SPOT										0.00	0	500,000,00
Total For BGL13										0.00	0	500,000,00
BGL14 On 03/11/2021 Spot Bond					0.00000	103.96996				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.47515				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.00587				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.32249				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.37409				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	99.09185				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.66112				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.60317				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.78144				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.77666				0.00	0	
Total BID10 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 BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.57000	115.25920	5.57000	115.24200				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.45852				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.14336				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.33171				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.33380				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.32869				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03283				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.90143				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.16785				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	100.28058				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.95829				0.00	0	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BPPF11 SPOT									0.00	0	600,000,00
Total For BPPF11									0.00	0	600,000,00
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.06073			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.65208			0.00	0	
Total BPPF18 SPOT									0.00	0	
Total For BPPF18									0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.74155			0.00	0	
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.75065			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.15009			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	99.97151			0.00	0	200,000,00
Total BPPF23 SPOT									0.00	0	200,000,00
Total For BPPF23									0.00	0	200,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	101.02438			0.00	0	
Total BPPF24 SPOT									0.00	0	
Total For BPPF24									0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.10306			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		92,000,000,000,000.00	920,000,000	38,260,000,00	
Total BPPF26 SPOT								12,000,000,000,000.00	920,000,000	38,260,000,00	
Total For BPPF26								12,000,000,000,000.00	920,000,000	38,260,000,00	
BPPF2: On 12/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00	400,000,000	18,700,000,00	
Total BPPF27 SPOT								10,000,000,000,000.00	400,000,000	18,700,000,00	
Total For BPPF27								10,000,000,000,000.00	400,000,000	18,700,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.37070				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.02647				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.31109				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.43000	108.53793	4.43000	108.52502				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.07141				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.97863				0.00	0	700,000,00
Total CBL29 SPOT										0.00	0	700,000,00
Total For CBL29										0.00	0	700,000,00
CCT01 On 23/06/2023 Spot Bond			7.11000	117.04014	7.11000	117.01780				0.00	0	600,000,00
Total CCT01 SPOT										0.00	0	600,000,00
Total For CCT01										0.00	0	600,000,00
CCT02 On 12/06/2024 Spot Bond			8.63500	113.12092	8.63500	113.09480				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.46000	110.69081	8.46000	110.66547				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.41000	106.19497	9.41000	104.51769				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73730				0.00	0	
Total CGR14/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 CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.82754				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.57275				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.26796				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.37845				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.61489				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.31419				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.50612				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.95938				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.02935				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.85408				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	157.39388	3.14000	157.23622				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			2.12000	2.12000	2.12000	158.06837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29(On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31(On 20/03/2023 Spot Bond			4.77000	112.70698	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31(On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34(On 20/12/2023 Spot Bond					0.00000	99.83533				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36(On 20/03/2024 Spot Bond			6.60000	112.67101	6.60000	112.65080				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36(On 20/03/2024 Spot Bond			8.70700	113.32258	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	101.44319				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	101.35622				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN377 On 20/03/2024 Spot Bond					0.00000	106.99358				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.42500	102.56196	5.42500	102.54707				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.50960	10.98000	99.48023				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.83722				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.75158	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.33921				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.47488				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.34242				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.94941				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.94110				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.45760				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.60929				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.61707				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	100.58792				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.39848				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.37044				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.37311				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.32500	107.98583	5.32500	107.97040				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.12000	167.23934	2.12000	167.15976				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.23000	126.08652	6.23000	126.01272				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.47000	124.89025	6.47000	124.81637				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.91118				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.08812				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.29464				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.03000	106.23466	6.03000	106.21722				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.81844				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.26052				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.87124				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.00674				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	49.21508	100.00000	49.10675				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.25407				0.00	0	
Total CLN482 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 CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.48828				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.42789				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.52500	108.02487	5.52500	108.00878				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.96833	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.83000	107.50099	5.83000	107.48420				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.86933				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.40422				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.71989				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.23000	114.20345	6.23000	114.18409				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.62780				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.84264				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	0.00000				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 CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.03097				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.03280				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.30371				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.83562				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.71440				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.03016				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.99159				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.80877	9.96000	100.78171				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.58549	10.01000	104.55759				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.82897				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.77920	9.60000	100.24072				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.44402				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.70772				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	100.93051				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	100.89851	9.20000	100.87344				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond					0.00000	99.83403				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.86884				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	102.55141				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	102.00690				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	101.41548				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	100.41388				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.44402				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.37367				0.00	0	
Total CLN533 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.92350				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.84000	8.84000	8.84000	108.21309				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.36715				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.24816				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.91207				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	119.26900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.67797				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	99.91409				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.31000	109.27422	8.31000	109.25005				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.36000	106.69089	8.36000	106.66677				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.45000	111.23511	8.45000	111.21009				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.51971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 20/12/2020 Spot Bond					0.00000	100.67873				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.92851				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.93646				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.78948				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	99.90202				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
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	134.32000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	101.00921				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	102.73839	10.19000	104.14580				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.31000	110.41234	8.31000	111.80534				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.99125				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.74704				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.77297				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.62238				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.94808				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.05226				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.41979				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.54000	108.65584	8.54000	110.02466				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.98804				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.81779				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.95331				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.42899				0.00	0	
Total CLN575 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 CLN575									0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.39900			0.00	0	
Total CLN576 SPOT									0.00	0	
Total For CLN576									0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.41099			0.00	0	
Total CLN577 SPOT									0.00	0	
Total For CLN577									0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.92669			0.00	0	
Total CLN578 SPOT									0.00	0	
Total For CLN578									0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.18686			0.00	0	
Total CLN579 SPOT									0.00	0	
Total For CLN579									0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.97412			0.00	200,000,000	100,000,000
Total CLN581 SPOT									0.00	200,000,000	100,000,000
Total For CLN581									0.00	200,000,000	100,000,000
CLN581 On 30/05/2022 Spot Bond					0.00000	100.63606			0.00	0	27,500,000,000
Total CLN582 SPOT									0.00	0	27,500,000,000
Total For CLN582									0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.49599			0.00	0	
Total CLN583 SPOT									0.00	0	
Total For CLN583									0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.93428			0.00	0	
Total CLN584 SPOT									0.00	0	
Total For CLN584									0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.61804			0.00	0	
Total CLN585 SPOT									0.00	0	
Total For CLN585									0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.11515			0.00	0	
Total CLN586 SPOT									0.00	0	
Total For CLN586									0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.51370			0.00	0	
Total CLN587 SPOT									0.00	0	
Total For CLN587									0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.40316			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.38323				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.48614				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.39341				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.45000	131.04785	4.45000	106.59324				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.77561				0.00	400,000,000	200,000,000
Total CLN593 SPOT										0.00	400,000,000	200,000,000
Total For CLN593										0.00	400,000,000	200,000,000
CLN593 On 27/06/2022 Spot Bond					0.00000	100.22451				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.77561				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.54162				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.17555				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.46557				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.38323				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.38323				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.64143				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.99647				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.88501				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	99.92417				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.76180				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.26999	9.32000	104.24405				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.25696				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN611 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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.56321				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.73406				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.63598				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.28845				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	91.27600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.37044				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.39545				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.61802				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.16016				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.15594				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.07065				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.26976				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.01000	108.26481	6.01000	108.24739				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.97345				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.34050				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.71000	79.62783	12.71000	79.60116				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.75555				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.01000	103.33918	9.01000	103.31444				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.96888				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.75523				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.04982				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.95639				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	101.05575				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.76910				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.96430				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	100.91088				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.85922				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.05575				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.93391				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.77351				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.37544				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.21579				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.37614				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.96430				0.00	0	
Total CLN648 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 CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.65387				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.96430				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.76586				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.96430				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.70155				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.42037				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.02043				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.35179				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.35620				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.37052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	95.61500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	87.85000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	112.69900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.14985				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.21288				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.16541				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.26099				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.45961				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.76126				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.07098				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN672 On 09/03/2022 Spot Bond					0.00000	100.51628				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.03997	132.21686	5.03997	107.38961				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.03997	132.21686	5.03997	107.39031				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.78342				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.09383				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.15475				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.09238				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.34240				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.63246				0.00	1,370,000,000	685,000,000
Total CLN680 SPOT										0.00	1,370,000,000	685,000,000
Total For CLN680										0.00	1,370,000,000	685,000,000
CLN681 On 19/08/2025 Spot Bond					0.00000	101.11364				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.51790				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.32618				0.00	0	
Total CLN683 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 CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.33617				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.96047				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.39293				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.40473				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.40445				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.35176				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.21621				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.35177				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.18731				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.42423				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.12142				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	92.08231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.66077				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.07316				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.59053				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.85215				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.42803				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.61046				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.97078				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.25227				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.64607				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.18520				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.46996				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.34284				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.71069				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.96189				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.29170				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.29006				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.34533				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.34533				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.34533				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.71786				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.08571				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.07802				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.68359				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.61500	102.78258	7.61500	102.76159				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.89938				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.28000	116.01511	7.28000	115.99245				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			5.74000	102.81907	5.74000	102.80330				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.46000	112.18866	9.46000	112.16033				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.01000	117.03165	6.01000	117.01272				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			6.66500	105.77431	6.66500	105.75526				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.87000	102.04378	9.87000	102.01678				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			9.96000	100.75761	9.96000	100.73085				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.03000	9.03000	9.03000	110.76582				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.36636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.62075				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.35171				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.42838				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.20999				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.49197				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.46548				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.12398				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.37992				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.52672				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.32415				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.24524				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DOL01 On 20/12/2021 Spot Bond					0.00000	100.83836				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.75591				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.93188				0.00	0	700,000,00
Total DSY02 SPOT										0.00	0	700,000,00
Total For DSY02										0.00	0	700,000,00
DSY03 On 21/11/2024 Spot Bond			8.71000	8.71000	8.71000	110.06251				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.32059				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.29218				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.78000	105.04250	5.78000	105.02615				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.17000	109.63239	6.17000	109.61429				0.00	0	160,000,00
Total DV23 SPOT										0.00	0	160,000,00
Total For DV23										0.00	0	160,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.34345	100.00000	24.28987				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.34345	100.00000	24.28987				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.70000	113.50094	5.70000	113.48361				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50256	9.69000	101.47646				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50256	9.69000	101.47646				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.72000	93.08331	11.72000	93.05451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56508	10.10000	101.53789				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56508	10.10000	101.53789				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	100.32022				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	99.89303				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.63843				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.82793				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.29413				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.11155				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	96.81749				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.30584				0.00	0	11,700,000.00
Total DVF25 SPOT										0.00	0	11,700,000.00
Total For DVF25										0.00	0	11,700,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	95.60999				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.48491				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.54615				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.53228				0.00	1,400,000,000	700,000,000
Total DVFB25 SPOT										0.00	1,400,000,000	700,000,000
Total For DVFB25										0.00	1,400,000,000	700,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.09809				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.02380				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.51150				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.08316				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.87952				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.92357				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.86003	4.30000	109.84733				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.23500	106.90488	5.23500	106.88963				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.14000	112.41814	6.14000	112.39936				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.87000	95.82532	5.87000	95.76989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	84.13995	5.62000	84.09206				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	130.44375	2.25000	130.38120				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94000	130.55650	4.94000	130.48453				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.96300	115.62359	4.96300	115.55978				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.01000	111.69815	5.01000	111.63639				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.53000	98.65130	5.53000	98.59532				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.59000	86.24659	5.59000	86.19758				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	130.44375	2.25000	130.38120				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	140.29160				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	138.05470				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	105.92561				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.98723				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.61539				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	104.00119				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	96.56596				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.44000	103.10116	5.44000	103.08612				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.03000	107.51133	9.03000	107.48553				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.57000	11.57000	11.57000	96.85487				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.92000	11.92000	11.92000	95.89294				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.11000	9.11000	9.11000	105.50983				0.00	0	
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.11000	9.11000	9.11000	106.63050				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.23000	12.23000	12.23000	80.86294				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.97500	10.97500	10.97500	102.34590				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.23000	12.23000	12.23000	96.80944				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.50157				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.93756				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.55778				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.30048				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.62697				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.59245				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.42618				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF01 On 06/11/2020 Spot Bond					0.00000	101.08255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF012 On 28/05/2021 Spot Bond					0.00000	100.85484				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.60716				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.50783				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.52292				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.42747				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.41545				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.96610				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.64780				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 07/11/2020 Spot Bond					0.00000	100.87321				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC45 On 12/03/2021 Spot Bond					0.00000	100.37061				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2022 Spot Bond					0.00000	100.57171				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.58840				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	99.97288				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.52366				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.83221				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.79263				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.89547				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.80054				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				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	100.84008				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.78001				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.76100				0.00	0	
Total ERSA27 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 ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.87962				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.66000	111.36281	5.66000	111.34592				11,320,000,000.00	2,000,000	2,000,00
Total ES23 SPOT										11,320,000,000.00	2,000,000	2,000,00
Total For ES23										11,320,000,000.00	2,000,000	2,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.19816	10.00000	102.17106				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.23000	98.62947	8.23000	98.60762				0.00	0	3,103,200,00
Total ES26 SPOT										0.00	0	3,103,200,00
Total For ES26										0.00	0	3,103,200,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.27537	7.85000	100.25416				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.01500	71.35345	12.07000	71.05293				0.00	0	4,920,000,00
Total ES33 SPOT										0.00	0	4,920,000,00
Total For ES33										0.00	0	4,920,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.61204	7.50000	100.59158				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.52000	70.01762	12.52000	74.22892				0.00	0	2,600,000,00
Total ES42 SPOT										0.00	0	2,600,000,00
Total For ES42										0.00	0	2,600,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	99.77281	8.50000	103.98951				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.95143				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.41544				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.35662				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.34863				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.03652				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.78256				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.81626				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.85576				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.18434				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			880,000,000,000,000.00	38,800,000,000	30,000,000,00	
Total FIFB19 SPOT									10,000,000,000,000.00	38,800,000,000	30,000,000,00	
Total For FIFB19									10,000,000,000,000.00	38,800,000,000	30,000,000,00	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.84340				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.14591				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.56000	5.56000	5.56000	106.37605				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.68966				0.00	0	200,000,00
Total FRB17 SPOT										0.00	0	200,000,00
Total For FRB17										0.00	0	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
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	101.18366				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.50000	102.85712	6.50000	102.83938				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.06217				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.77636				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.98100				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.77440				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.41667				0.00	0	1,100,000,0€
Total FRB24 SPOT										0.00	0	1,100,000,0€
Total For FRB24										0.00	0	1,100,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	99.66046				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.65311				0.00	0	600,000,0€
Total FRB26 SPOT										0.00	0	600,000,0€
Total For FRB26										0.00	0	600,000,0€
FRB27 On 03/06/2026 Spot Bond			8.81000	109.73587	8.81000	109.71002				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.17000	169.25808	1.17000	169.18187				0.00	0	
Total FRBI22 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 FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.78000	2.78000	2.78000	308.87635				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	141.85163				0.00	0	1,624,000,00
Total FRBI25 SPOT										0.00	0	1,624,000,00
Total For FRBI25										0.00	0	1,624,000,00
FRBI28 On 31/03/2028 Spot Bond			4.54000	179.88984	4.54000	179.79237				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	92.99402				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	200.42974				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	79.25226	5.80000	79.20664				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.81000	80.10196	5.81000	80.05597				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.44000	3.44000	3.44000	99.45489				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.43000	5.43000	5.43000	80.62762				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.51000	5.51000	5.51000	79.87854				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			4.63000	4.63000	4.63000	134.33484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.11687				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				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	
FRC22: On 31/01/2022 Spot Bond			2.23000	167.00778	2.23000	166.92781				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.09000	165.21279	3.09000	165.12987				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.64796				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	92.53145				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	92.92742				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24(On 19/10/2020 Spot Bond					0.00000	94.09551				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	103.86624				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	103.81922				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	102.90207				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	93.54294				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25(On 19/10/2020 Spot Bond					0.00000	102.89031				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25(On 13/02/2022 Spot Bond					0.00000	101.16681				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25(On 14/03/2022 Spot Bond					0.00000	100.44396				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	101.81852				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26(On 20/06/2021 Spot Bond					0.00000	101.46456				0.00	0	
Total FRC265 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 FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.52808				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.21565				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.95215				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.41025	9.80000	104.38310				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.45921				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.46100				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.55285				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.77650				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.38299				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.04332				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.92779				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.29700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.39640				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.17739				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.33120				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.27734				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.47488				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	99.93661				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	99.93796				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.91620				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.93284				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.51935				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.44523				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

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 25/04/2023 Spot Bond					0.00000	102.37552				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	101.17505				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.15404				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.80938				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	100.19535				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.25638				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.65182				0.00	4,200,000,000	2,100,000,000
Total FRC306 SPOT										0.00	4,200,000,000	2,100,000,000
Total For FRC306										0.00	4,200,000,000	2,100,000,000
FRC30(On 31/05/2024 Spot Bond					0.00000	101.01165				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.32368				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.37543				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.47000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.76000				0.00	0	
Total FRC312 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 FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.41410				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.05000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	91.45465				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.45891				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.21214				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.68048				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.41398				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.30620				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.42401				0.00	0	200,000,00
Total FRC323 SPOT										0.00	0	200,000,00
Total For FRC323										0.00	0	200,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	100.37965				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.16250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.41414				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.17579				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.67899				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.98577				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.98647				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.12281				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.12281				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.46514				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.73765				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	104.28887				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.74049				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33 On 09/06/2021 Spot Bond					0.00000	100.52956				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.23805				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.45983				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.49366				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.74834				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.33933				0.00	0	200,000,00
Total FRC343 SPOT										0.00	0	200,000,00
Total For FRC343										0.00	0	200,000,00
FRC34 On 15/10/2022 Spot Bond					0.00000	99.98535				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.04487				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.26988				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.12714				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	165.58721				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	165.71225				0.00	0	
Total FRC69 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 FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	165.75396				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.23000	88.77523	5.23000	88.72542				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.52000	95.76923	5.52000	95.71498				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.66380				0.00	75,348,000	37,674,00
Total FRJ022 SPOT										0.00	75,348,000	37,674,00
Total For FRJ022										0.00	75,348,000	37,674,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.87498				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.62455				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.29185				0.00	73,853,000	36,926,50
Total FRJ23 SPOT										0.00	73,853,000	36,926,50
Total For FRJ23										0.00	73,853,000	36,926,50
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.51297				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.89650				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.69692				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.86480				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.12539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.99800	4.99800	4.99800	111.58669				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	96.72069				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.52529				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.14573				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.58000	95.02305	5.58000	94.96906				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.56000	194.26368	5.56000	194.15324				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	93.30935	5.72000	93.25599				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	193.57728				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.18000	136.86099	4.18000	136.78832				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	122.09414	3.70500	122.03085				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.57000	95.14690	5.57000	95.09288				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.71000	191.40402	5.71000	191.29445				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.76000	190.46235	5.76000	190.35308				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.71000	173.92956	3.71000	139.40607				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.79000	189.90010	5.79000	189.79099				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.72000	93.30935	5.72000	93.25599				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.49000	168.97631	5.49000	168.88046				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.47000	84.74900	6.47000	84.69888				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.38000	170.20052	5.38000	170.10447				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.44000	169.53152	5.44000	169.43556				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.30000	180.64879	6.30000	180.54258				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.40000	85.50576	6.40000	85.45535				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	93.25599				0.00	0	
Total FRS135 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.70000	93.55184	5.70000	93.49840				0.00	0	2,300,000,00
Total FRS136 SPOT										0.00	0	2,300,000,00
Total For FRS136										0.00	0	2,300,000,00
FRS136 On 31/03/2028 Spot Bond			5.25000	171.66037	5.25000	171.56409				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.07000	184.75014	6.07000	184.64262				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.38000	170.20052	5.38000	170.10447				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.38000	170.20052	5.38000	170.10447				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.67000	166.99471	5.67000	166.89916				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.48000	135.21988	4.48000	135.14699				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.93000	167.64037	1.93000	167.56147				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.73000	166.34007	5.73000	166.24462				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.77000	165.90527	5.77000	165.80991				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.45000	135.38297	4.45000	135.31010				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.24500	171.71681	5.24500	171.62052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.78000	5.78000	5.78000	165.70144				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.48118				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.58260				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	16.34348				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	19.02060				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.49865				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.93513				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.89618				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.97293				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.96995				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 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	
FRS177 On 19/07/2024 Spot Bond					0.00000	15.47965				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.37971				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.25155				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	128.33130				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	144.64990				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	141.02375				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	154.75931				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	126.16357				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.68629				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.94868				0.00	0	
Total FRS197 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 FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.09206				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.94515				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.72879				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	106.15636				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	115.85436				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	128.56518				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.80409				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	130.08776				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	120.05504				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	103.80711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	103.73800				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.28931				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	103.08953				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.21850				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	104.24541				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	103.08877				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.33933				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	103.14679				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.99476				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	102.81085				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.95927				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	94.67341				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	95.84905				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	95.23737				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	308.34827				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			2.58000	310.79657	2.58000	310.64474				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.58000	2.58000	2.58000	310.64474				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.17000	169.25808	1.17000	169.18187				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.19519				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.42000	168.72354	1.42000	168.64642				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.07000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.42000	88.11267	5.42000	88.06299				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.08000	63.76150	5.08000	93.94037				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	140.02704				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	138.45263				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	301.41223				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.82000	4.82000	4.82000	107.44402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.20500	120.13005	6.20500	120.11000				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.41000	115.69315	6.41000	115.67332				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.04000	112.17002	7.04000	112.14871				0.00	0	500,000,0€
Total FRX26 SPOT										0.00	0	500,000,0€
Total For FRX26										0.00	0	500,000,0€
FRX27 On 07/03/2027 Spot Bond			7.16000	116.38659	7.16000	116.36397				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.62000	116.67652	7.62000	116.65280				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.85500	107.57755	8.85500	107.55221				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.22000	103.23970	9.22000	103.21442				0.00	0	2,150,000,0€
Total FRX31 SPOT										0.00	0	2,150,000,0€
Total For FRX31										0.00	0	2,150,000,0€
FRX32 On 31/03/2032 Spot Bond			9.76000	105.59800	9.76000	105.57036			1,952,000,000,000.00	200,000,000	100,000,0€	
Total FRX32 SPOT									1,952,000,000,000.00	200,000,000	100,000,0€	
Total For FRX32									1,952,000,000,000.00	200,000,000	100,000,0€	
FRX45 On 14/04/2045 Spot Bond			11.60500	70.91644	11.60500	70.89447				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.18164				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.23791				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.73464				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.65514				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.69713				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.72262				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.73012				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.17835				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.91578				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52682				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.65065				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.47118				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.68000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.72334				0.00	0	
Total GH5B1 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 GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.02036			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.70000	102.08304	4.70000	102.02735			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.48647			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.96698			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.04133			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.10973			0.00	0	200,000,00
Total GRT16 SPOT									0.00	0	200,000,00
Total For GRT16									0.00	0	200,000,00
GRT17 On 17/10/2023 Spot Bond			5.73000	111.99116	5.73000	111.97389			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.41951			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.07382			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.76000	103.31010	8.76000	103.28578			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.97397			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.15771			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.10627				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.84713				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.39289				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.51021				0.00	520,000,000	260,000,000
Total GRT27 SPOT										0.00	520,000,000	260,000,000
Total For GRT27										0.00	520,000,000	260,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.41845				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.43691				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.73211				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.63366				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.73632				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.90474				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.25995				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	97.73660				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.18710				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.09155				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.13488				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.91955				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.77063				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.25278				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.26315				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.28355				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.26824				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.71266				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.18983				0.00	0	
Total H10T2 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 H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.98891				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.85357				0.00	1,780,000,000	890,000,00
Total H10T4 SPOT										0.00	1,780,000,000	890,000,00
Total For H10T4										0.00	1,780,000,000	890,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.61223				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.25822				0.00	0	100,000,00
Total HILB07 SPOT										0.00	0	100,000,00
Total For HILB07										0.00	0	100,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	98.16289				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.36585				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.86394				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.71579				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.55663				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.49226				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				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	100.20113				0.00	0	

Contract 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	100.18774				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.18399				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.18000	305.53089	3.18000	305.37668				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.54000	3.54000	3.54000	307.06554				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.47500	107.12022	10.47500	100.63188				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.56000	70.94387	5.56000	88.60947				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.13000	82.81275	12.13000	82.78625				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.93768	100.00000	10.91360				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.16000	82.12027	12.16000	82.09393				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.93698	100.00000	10.91290				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	100.18746				0.00	15,000,000,000	25,000,000,00
Total HWF11 SPOT										0.00	15,000,000,000	25,000,000,00
Total For HWF11										0.00	15,000,000,000	25,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF12 On 29/07/2022 Spot Bond					0.00000	101.30917				0.00	1,360,000,000	10,680,000,00
Total HWF12 SPOT										0.00	1,360,000,000	10,680,000,00
Total For HWF12										0.00	1,360,000,000	10,680,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.64009				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.02000	143.42601	3.03000	143.29615		123,259,569,540,000.00		40,814,427,000	247,272,400,00	
Total I2025 SPOT								123,259,569,540,000.00		40,814,427,000	247,272,400,00	
Total For I2025								123,259,569,540,000.00		40,814,427,000	247,272,400,00	
I2029 On 31/03/2029 Spot Bond			4.23000	99.39760	4.23000	99.34457		130,909,926,213,000.00		30,947,973,100	197,707,472,10	
Total I2029 SPOT								130,909,926,213,000.00		30,947,973,100	197,707,472,10	
Total For I2029								130,909,926,213,000.00		30,947,973,100	197,707,472,10	
I2033 On 28/02/2033 Spot Bond			4.73000	93.56332	4.73000	93.51208		97,808,920,924,000.00		20,678,418,800	134,213,762,80	
Total I2033 SPOT								97,808,920,924,000.00		20,678,418,800	134,213,762,80	
Total For I2033								97,808,920,924,000.00		20,678,418,800	134,213,762,80	
I2038 On 31/01/2038 Spot Bond			4.80000	105.30382	4.82000	104.96631		93,956,131,200,000.00		19,574,194,000	336,392,657,70	
Total I2038 SPOT								93,956,131,200,000.00		19,574,194,000	336,392,657,70	
Total For I2038								93,956,131,200,000.00		19,574,194,000	336,392,657,70	
I2046 On 31/03/2046 Spot Bond			4.80000	93.32929	4.80000	93.27806		133,058,400,000,000.00		27,720,500,000	310,420,400,00	
Total I2046 SPOT								133,058,400,000,000.00		27,720,500,000	310,420,400,00	
Total For I2046								133,058,400,000,000.00		27,720,500,000	310,420,400,00	
I2050 On 31/12/2050 Spot Bond			4.80000	95.55666	4.81000	95.33155		76,895,330,400,000.00		16,019,860,500	218,727,000,00	
Total I2050 SPOT								76,895,330,400,000.00		16,019,860,500	218,727,000,00	
Total For I2050								76,895,330,400,000.00		16,019,860,500	218,727,000,00	
IBL101 On 24/05/2022 Spot Bond			5.54500	5.54500	5.54500	108.88636			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	102.10034			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			3.30000	304.49098	3.30000	304.33631			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	100.86378				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.69561				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.94303				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.72944				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.77665				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.40237				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.81629				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.02582				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.73793				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.06818				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.90216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.28566				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.93696				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.73396				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.68538				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.52725				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.45487				0.00	0	1,500,000,00
Total IBL138 SPOT										0.00	0	1,500,000,00
Total For IBL138										0.00	0	1,500,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	100.74971				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.70388				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.70011				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.39597				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.33002				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.13197				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.59753				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.62478				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.74993				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	168.94598				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	109.76700	10.00000	109.73700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.19000	113.72393	6.19000	113.70509				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.38800				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.57000	168.40394	1.57000	168.32630				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.87864				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.62000	114.66485	4.62000	114.65062				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.24515				0.00	0	
Total IBL86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.43000	107.57907	4.43000	107.56625				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	69.52645	100.00000	69.37340				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.78869				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.36268				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.50132				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.43000	99.89597	5.43000	99.88113				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.96000	109.20150	7.96000	109.17834				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.90107				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.47000	109.52564	10.47000	109.63914				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.53806				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.58000	114.29843	8.58000	114.27219				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.10668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.86052				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.82482				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.49227				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.16786				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.92138				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.38687				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.57631				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.31263				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.33378				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.52578				0.00	0	200,000,00
Total IDCG22 SPOT										0.00	0	200,000,00
Total For IDCG22										0.00	0	200,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.18436				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.39864				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.46000	107.43854	7.46000	107.41704				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.28500	101.71672	5.28500	101.70238				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.65908				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.17508				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.57690				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.97858				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.65858				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	99.90972				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.82078				0.00	0	
Total INLV03 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 INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.73000	104.10086	6.73000	104.08207				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.38634				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.57456				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.40344				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.38836				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.29849				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.30447				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.31043				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.83760				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.42762				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.03461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.98633				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.92137				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.93864				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.25756				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.45165				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.18379				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.42357				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/R On 31/01/2022 Spot Bond			2.75000	100.56566	2.75000	100.55820				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.14000	161.94446	6.14000	161.84978				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.60898				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV034 On 11/02/2021 Spot Bond			6.73000	103.95407	6.73000	103.93532				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.12189				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.61984				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.43556				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.67000	3.67000	3.67000	163.93260				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.35462				0.00	0	1,000,000,00
Total IV040 SPOT										0.00	0	1,000,000,00
Total For IV040										0.00	0	1,000,000,00
IV041 On 29/09/2021 Spot Bond			7.55000	104.52356	7.55000	104.50217				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.80249				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.56500	7.56500	7.56500	110.07126				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.61777				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.17000	167.13403	2.17000	167.05426				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.08923				0.00	2,800,000,000	3,430,000,00
Total IV046 SPOT										0.00	2,800,000,000	3,430,000,00

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 IV046										0.00	2,800,000,000	3,430,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	98.90542				0.00	1,900,000,000	950,000,000
Total IV050 SPOT										0.00	1,900,000,000	950,000,000
Total For IV050										0.00	1,900,000,000	950,000,000
IV19A On 31/03/2028 Spot Bond			6.04000	163.00418	6.04000	162.90932				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.19557				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.73000	101.07856	10.73000	101.04986				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.04500	109.02141	6.04500	109.00368				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.23199				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.23808				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.23402				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.47244				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.69500	106.29686	5.69500	106.28064				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.46424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.00594				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.55758				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.42338				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.70785				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.76556				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.59400				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.50482				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.55718				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.30804				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.08282				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.02252				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.56217				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	100.92954				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	99.89585				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.20632				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.39576				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.47923				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.25787				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.72323				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.73655				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.92077				0.00	0	
Total IVC173 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 IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.79650				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.54821				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.19741				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.03073				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.95677				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.26818				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.85640				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.90221				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.38197				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.24101				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.93757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.86484				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.79221				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.71969				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.64265				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.56940				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.49625				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.42321				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.38152				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.33987				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.05961				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total IVZ022 SPOT										0.00	0	3,000,000.00
Total For IVZ022										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.41732				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.98932				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.03000	107.92661	7.03000	107.90624				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.63441				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.12381				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.93287				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.85503				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.67999				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.40028				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.55000	125.21878	8.55000	125.19029				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.51547				0.00	0	
Total LBK15 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 LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.41616				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.51000	109.25573	6.51000	109.23662				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.53427				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.03000	104.27930	9.03000	104.25400				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.71881				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.94980				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.54500	94.85902	12.54500	94.82765				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.58000	103.73619	9.58000	103.70966				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.65833				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.33061				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.96335				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.06234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.88858				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.48158				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.83622				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.79244				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.08000	107.84493	6.08000	107.82718				0.00	0	2,500,000,0€
Total LGL06 SPOT										0.00	0	2,500,000,0€
Total For LGL06										0.00	0	2,500,000,0€
LGL07 On 04/10/2022 Spot Bond					0.00000	101.69136				0.00	0	100,000,0€
Total LGL07 SPOT										0.00	0	100,000,0€
Total For LGL07										0.00	0	100,000,0€
LGL08 On 28/02/2023 Spot Bond					0.00000	101.16518				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.85474				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.32061				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.58132				0.00	0	50,000,0€
Total LGL11 SPOT										0.00	0	50,000,0€
Total For LGL11										0.00	0	50,000,0€
LHL26 On 13/11/2020 Spot Bond					0.00000	101.60572				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL27 On 13/02/2021 Spot Bond					0.00000	101.35228				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.58837				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.68572				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.59966				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.01230				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.03956				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.74509				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.77507				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.79754				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.52139				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.67794				0.00	1,000,000,000	1,000,000,000
Total MBF059 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF059										0.00	1,000,000,000	1,000,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.97818				0.00	0	
Total MBF061 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 MBF061									0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.56545			0.00	0	900,000,00
Total MBF063 SPOT									0.00	0	900,000,00
Total For MBF063									0.00	0	900,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	99.75814			0.00	10,000,000,000	30,000,000,00
Total MBF065 SPOT									0.00	10,000,000,000	30,000,000,00
Total For MBF065									0.00	10,000,000,000	30,000,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.32247			0.00	1,262,000,000	631,000,00
Total MBF066 SPOT									0.00	1,262,000,000	631,000,00
Total For MBF066									0.00	1,262,000,000	631,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.98909			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.74706			0.00	0	
Total MBP039 SPOT									0.00	0	
Total For MBP039									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.67140			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.01216			0.00	0	
Total MBP041 SPOT									0.00	0	
Total For MBP041									0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.06884			0.00	0	
Total MBP042 SPOT									0.00	0	
Total For MBP042									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.08288			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.19320			0.00	0	
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.19755			0.00	8,100,000,000	8,100,000,00
Total MBP045 SPOT									0.00	8,100,000,000	8,100,000,00
Total For MBP045									0.00	8,100,000,000	8,100,000,00
MBP04: On 26/02/2022 Spot Bond					0.00000	100.28124			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.62600				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.19322				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.19757				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.63948				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.36896				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.85500	102.93761	4.85500	102.92419				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.50500	7.50500	7.50500	117.04888				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.59000	110.90104	5.59000	110.88443				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.78758				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.32713				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.51658				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.11000	108.83267	8.11000	108.80903				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.89048				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.70085				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.63275				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.32697				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.11975				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.31210				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.88682				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.92172				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.79315				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.65356				0.00	0	
Total MTN17 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 MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.03005			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.53303			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.31479			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.86798			0.00	0	60,000,00
Total MTN21 SPOT									0.00	0	60,000,00
Total For MTN21									0.00	0	60,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.33368			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.06000	104.34202	8.06000	102.60079			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.43886			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.97448			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.76872			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.75486			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.75486			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.63844				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.19059				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.33952				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.34545				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.45128				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.97159				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.29746				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.38915				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.46695				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.53837				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.65000	108.42510	5.65000	108.40868				0.00	0	200,000,00
Total NAM01 SPOT										0.00	0	200,000,00
Total For NAM01										0.00	0	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
NAM03 On 01/08/2023 Spot Bond			6.13000	111.99156	6.13000	111.97319				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.99000	108.86584	8.99000	108.83982				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.58822				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.21098				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07240				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.16108				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09259				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.24500	103.80368	5.24500	103.78885				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.43000	102.33037	5.43000	102.31550				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.67964	9.38000	100.65477				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.69500	113.09738	5.69500	113.07984				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.55000	106.03282	4.55000	106.01979				0.00	0	
Total NBK14A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.99500	106.34224	4.99500	106.32798			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.11000	114.11894	6.11000	114.10028		39,592,800,000,000.00	6,480,000,000	3,300,000,00	
Total NBK16A SPOT								19,592,800,000,000.00	6,480,000,000	3,300,000,00	
Total For NBK16A								19,592,800,000,000.00	6,480,000,000	3,300,000,00	
NBK17 On 22/04/2026 Spot Bond			6.88000	118.68416	6.88000	118.66223		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			5.52500	109.89472	5.52500	109.87836		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.87000	119.89913	6.87000	119.87700		0.00	0		
Total NBK20A SPOT								0.00	0		
Total For NBK20A								0.00	0		
NBK20 On 25/06/2021 Spot Bond					0.00000	100.46038		0.00	0		
Total NBK20B SPOT								0.00	0		
Total For NBK20B								0.00	0		
NBK21 On 21/07/2027 Spot Bond			7.91000	116.50166	7.91000	116.47711		0.00	0	1,095,000,00	
Total NBK21A SPOT								0.00	0	1,095,000,00	
Total For NBK21A								0.00	0	1,095,000,00	
NBK22 On 19/11/2022 Spot Bond			5.51000	112.97433	5.51000	112.95764		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23 On 19/11/2025 Spot Bond			6.59500	121.77108	6.59500	121.74961		0.00	0		
Total NBK23A SPOT								0.00	0		
Total For NBK23A								0.00	0		
NBK24 On 19/11/2027 Spot Bond			7.63500	122.23434	7.63500	122.20945		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	100.89579		0.00	0		
Total NBK24B SPOT								0.00	0		
Total For NBK24B								0.00	0		
NBK25 On 17/02/2023 Spot Bond			5.09000	5.09000	5.09000	113.82000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.73727				0.00	0	200,000,00
Total NBK25B SPOT										0.00	0	200,000,00
Total For NBK25B										0.00	0	200,000,00
NBK26J On 10/05/2023 Spot Bond			100.00000	26.23528	100.00000	26.17753				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.53362				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.82000	119.58239	7.82000	119.55747				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.02500	114.86387	5.02500	114.84839				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.84242				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29J On 31/07/2026 Spot Bond			6.98000	118.68735	6.98000	118.66522				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.65500	113.32716	5.65500	113.30998				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.30818				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.78000	114.13050	5.78000	114.11283				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.20037				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond					0.00000	101.21901				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.38198				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.65204				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.46445				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.78500	9.78500	9.78500	68.59258				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.63570				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.32324				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.89125				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.94668				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.97950				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.94437				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.45640				0.00	0	
Total NBK47B 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 NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.94676				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.42834				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.32502				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.29398				0.00	116,012,000	116,009,00
Total NBK51B SPOT										0.00	116,012,000	116,009,00
Total For NBK51B										0.00	116,012,000	116,009,00
NBK52I On 21/02/2024 Spot Bond					0.00000	99.64996				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.45457				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.76469				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.48391				0.00	56,212,000	28,106,00
Total NBKB55 SPOT										0.00	56,212,000	28,106,00
Total For NBKB55										0.00	56,212,000	28,106,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.97732				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.18355				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.37981				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.09214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.93721				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.59152				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33934				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			8.95500	105.66501	8.95500	105.63943				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33622				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.99000	105.05641	8.99000	105.03090				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33934				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34422				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.35046				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.50169				0.00	0	
Total NEDT1A 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 NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.02548			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.93424			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.15328			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.84618			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.83577			0.00	0	200,000,00
Total NGL02 SPOT									0.00	0	200,000,00
Total For NGL02									0.00	0	200,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.19997			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.43598			0.00	412,000,000	206,000,00
Total NGL04 SPOT									0.00	412,000,000	206,000,00
Total For NGL04									0.00	412,000,000	206,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.22610			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.70046			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.94837			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.23555			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.33254			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	101.44096				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.45079				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.58791				0.00	300,000,000	650,000,000
Total NGT104 SPOT										0.00	300,000,000	650,000,000
Total For NGT104										0.00	300,000,000	650,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	97.44362				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.69338				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.69417	13.50000	105.65666				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.59643				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.96132				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.63696				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.01177				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	

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 13/06/2022 Spot Bond					0.00000	100.58643				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.92362				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54969				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.36682				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.78869				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.99227				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.02577				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.76000	5.76000	5.76000	190.35308				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	177.31272				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	138.98450				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.93000	3.93000	3.93000	101.64596				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.57000	5.57000	5.57000	95.09288				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	138.39678				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.28000	4.28000	4.28000	136.23867				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	176.84484				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.54000	179.88984	4.54000	179.79237				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.68500	93.73421	5.68500	93.68069				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.25471				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	103.22478				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.34968				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.82207				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.91812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.29374				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.43336				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.75619				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.29286				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.15973				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	99.45369				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.51656				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.76870				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.89368				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	110.79154				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	101.09540				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	110.62617				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	110.54472				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.43343				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	102.87457				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.62957				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.63201				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.32029				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.83577				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.45796				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	118.23000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.61114				0.00	0	
Total NNF012 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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	102.26000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	102.27000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	103.93000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	102.81000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	98.54657				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	84.23640				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	84.23640				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	121.98728				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	104.25808				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.52289				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	113.73876				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.74655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.74801				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.69926				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.56446				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.97732				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.80360				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.76879				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.62676				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.17663				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.64751				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.18000	117.07194	6.18000	117.05257				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.43000	193.39876	3.43000	193.29982				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.16000	122.00030	9.16000	121.97044				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA021 On 30/11/2028 Spot Bond			100.00000	16.71515	100.00000	16.67814				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.40646				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.94385				0.00	0	100,000,00
Total NTC22 SPOT										0.00	0	100,000,00
Total For NTC22										0.00	0	100,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.86485				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.38067				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.53078				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.65616				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.39183				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.39748				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.29243				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	

Contract 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 NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.48874				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.21365				0.00	25,000,000,000	25,000,000,000
Total NTC32 SPOT										0.00	25,000,000,000	25,000,000,000
Total For NTC32										0.00	25,000,000,000	25,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.30812				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.38000	107.43740	5.38000	107.42165				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			7.17000	114.92129	7.17000	114.89892				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.58000	110.45669	5.58000	110.43990				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.49500	116.56429	7.49500	116.54061				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.97298				0.00	0	100,000,000
Total OML11 SPOT										0.00	0	100,000,000
Total For OML11										0.00	0	100,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.46475				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.47860				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.69122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.08128				0.00	0	100,000,00
Total PMM53 SPOT										0.00	0	100,000,00
Total For PMM53										0.00	0	100,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.96616				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.66562				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.79751				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.90233				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.91730				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.93227				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.15000	119.81409	7.21000	119.46586				870,415,354,225,000.00	1,800,058,091,500	1,785,921,904,90
Total R186 SPOT										7,415,354,225,000.00	800,058,091,500	785,921,904,90
Total For R186										7,415,354,225,000.00	800,058,091,500	785,921,904,90
R197 On 07/12/2023 Spot Bond			2.23000	313.91987	2.23000	313.76947				106,016,430,000.00	47,541,000	63,744,900,00
Total R197 SPOT										106,016,430,000.00	47,541,000	63,744,900,00
Total For R197										106,016,430,000.00	47,541,000	63,744,900,00
R202 On 07/12/2033 Spot Bond			4.76500	210.32699	4.76000	210.31791				7,436,907,040,000.00	1,560,736,000	149,959,318,00
Total R202 SPOT										7,436,907,040,000.00	1,560,736,000	149,959,318,00
Total For R202										7,436,907,040,000.00	1,560,736,000	149,959,318,00
R203 On 28/02/2023 Spot Bond			4.51000	108.17770	4.53000	108.11772				867,457,955,000,000.00	414,070,500,000	539,851,423,20
Total R203 SPOT										7,457,955,000,000.00	414,070,500,000	539,851,423,20
Total For R203										7,457,955,000,000.00	414,070,500,000	539,851,423,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			9.47500	92.64775	9.47500	92.62446			989,183,668,195,000.00	1,687,512,788,200	1,865,015,020,60
Total R2030 SPOT									19,183,668,195,000.00	687,512,788,200	365,015,020,60
Total For R2030									19,183,668,195,000.00	687,512,788,200	365,015,020,60
R2032 On 31/03/2032 Spot Bond			10.48000	85.65448	10.48000	85.63045			654,074,120,000,000.00	157,831,500,000	655,228,941,10
Total R2032 SPOT									14,074,120,000,000.00	157,831,500,000	655,228,941,10
Total For R2032									14,074,120,000,000.00	157,831,500,000	655,228,941,10
R2035 On 28/02/2035 Spot Bond			11.26000	84.28512	11.26000	84.25961			747,072,054,412,000.00	421,587,216,200	1,082,305,647,80
Total R2035 SPOT									17,072,054,412,000.00	421,587,216,200	1,082,305,647,80
Total For R2035									17,072,054,412,000.00	421,587,216,200	1,082,305,647,80
R2037 On 31/01/2037 Spot Bond			11.54000	79.61759	11.54000	79.59333			017,035,423,530,000.00	261,441,544,500	1,659,522,016,50
Total R2037 SPOT									17,035,423,530,000.00	261,441,544,500	1,659,522,016,50
Total For R2037									17,035,423,530,000.00	261,441,544,500	1,659,522,016,50
R2040 On 31/01/2040 Spot Bond			11.66500	81.54523	11.66500	81.52012			574,420,204,427,500.00	820,781,843,500	1,311,743,943,50
Total R2040 SPOT									14,420,204,427,500.00	820,781,843,500	311,743,943,50
Total For R2040									14,420,204,427,500.00	820,781,843,500	311,743,943,50
R2044 On 31/01/2044 Spot Bond			11.72500	78.18908	11.72500	78.16488			680,101,045,000,000.00	143,292,200,000	1,069,230,800,00
Total R2044 SPOT									10,101,045,000,000.00	143,292,200,000	1,069,230,800,00
Total For R2044									10,101,045,000,000.00	143,292,200,000	1,069,230,800,00
R2048 On 28/02/2048 Spot Bond			11.68000	77.10055	11.68000	77.07636			475,722,912,000,000.00	1,153,743,400,000	1,661,890,768,10
Total R2048 SPOT									15,722,912,000,000.00	153,743,400,000	1,661,890,768,10
Total For R2048									15,722,912,000,000.00	153,743,400,000	1,661,890,768,10
R208 On 31/03/2021 Spot Bond			3.54500	101.72506	3.54500	101.71534			132,228,500,000,000.00	37,300,000,000	587,500,000,00
Total R208 SPOT									12,228,500,000,000.00	37,300,000,000	587,500,000,00
Total For R208									12,228,500,000,000.00	37,300,000,000	587,500,000,00
R209 On 31/03/2036 Spot Bond			11.01500	65.23752	11.07000	64.92349			319,234,686,000,000.00	210,552,400,000	542,308,717,50
Total R209 SPOT									19,234,686,000,000.00	210,552,400,000	542,308,717,50
Total For R209									19,234,686,000,000.00	210,552,400,000	542,308,717,50
R210 On 31/03/2028 Spot Bond			4.04000	185.95497	4.04000	185.85670			49,706,943,960,000.00	12,303,699,000	50,488,800,00
Total R210 SPOT									19,706,943,960,000.00	12,303,699,000	50,488,800,00
Total For R210									19,706,943,960,000.00	12,303,699,000	50,488,800,00
R212 On 31/01/2022 Spot Bond			0.92000	169.79501	0.92000	169.71970			4,772,132,000,000.00	5,187,100,000	33,445,100,00
Total R212 SPOT									4,772,132,000,000.00	5,187,100,000	33,445,100,00
Total For R212									4,772,132,000,000.00	5,187,100,000	33,445,100,00
R213 On 28/02/2031 Spot Bond			9.91500	82.22628	9.97000	81.89824			580,093,704,051,500.00	159,363,964,100	594,911,103,80
Total R213 SPOT									10,093,704,051,500.00	159,363,964,100	594,911,103,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213									10,093,704,051,500.00	159,363,964,100	594,911,103,80
R214 On 28/02/2041 Spot Bond			11.38000	62.40542	11.38000	62.38634			198,495,001,012,000.00	193,189,367,400	919,520,855,80
Total R214 SPOT									18,495,001,012,000.00	193,189,367,400	919,520,855,80
Total For R214									18,495,001,012,000.00	193,189,367,400	919,520,855,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.85291			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.61942			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.08460			0.00	0	200,000,00
Total RDFB11 SPOT									0.00	0	200,000,00
Total For RDFB11									0.00	0	200,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.98128			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.37500			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.79092			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.81146			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.27726			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.53904			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.69743			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.15699			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.29553				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.31045				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.20636				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.74913				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.00982				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.84893				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.72124				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.47896				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.04527				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.47178				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.59988				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.86451				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.06959				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.09919				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.86770				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.84991				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.90855				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.01369				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.93529				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.21122				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.32000	102.17677	5.32000	102.16211				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.18000	112.69341	6.18000	112.67467				0.00	0	559,100,00
Total RW23 SPOT										0.00	0	559,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW23										0.00	0	559,100,00
RW28 On 10/12/2028 Spot Bond			11.84000	95.32601	11.84000	95.29605				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.85314				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.80000	113.16582	5.80000	113.14824				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	99.93828				0.00	0	1,360,000,00
Total SBK24 SPOT										0.00	0	1,360,000,00
Total For SBK24										0.00	0	1,360,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.47080				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.60000	103.07877	5.60000	109.17805				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.05804				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.20642				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.32000	107.09167	4.32000	107.07917				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.37000	121.23460	6.37000	121.21395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.88960				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.16500	116.61441	5.16500	116.59826				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.47000	111.20859	6.47000	111.18935				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.94500	118.26136	6.94500	118.23930				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.45500	116.94345	5.45500	116.92606				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.71000	114.60745	5.71000	114.58992			62,810,000,000.00	11,000,000,000	5,500,000,000	
Total SBS38 SPOT									2,810,000,000,000.00	11,000,000,000	5,500,000,000	
Total For SBS38									2,810,000,000,000.00	11,000,000,000	5,500,000,000	
SBS39 On 29/01/2030 Spot Bond			8.24000	111.44697	8.24000	111.42252			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			3.93500	108.46270	3.93500	108.45122			0.00	0	0	
Total SBS4 SPOT									0.00	0	0	
Total For SBS4									0.00	0	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.97095			0.00	0	0	
Total SBS40 SPOT									0.00	0	0	
Total For SBS40									0.00	0	0	
SBS41 On 12/11/2022 Spot Bond			4.46500	115.04365	4.46500	115.02985			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			6.09000	124.11390	6.09000	124.09367			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									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
SBS43 On 12/11/2027 Spot Bond			7.07500	125.14355	7.07500	125.11990				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.27718				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.58000	115.04606	4.58000	115.03190				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.08352				0.00	58,604,000	29,302,00
Total SBS47 SPOT										0.00	58,604,000	29,302,00
Total For SBS47										0.00	58,604,000	29,302,00
SBS49 On 31/01/2022 Spot Bond					0.00000	102.51340				0.00	0	230,000,00
Total SBS49 SPOT										0.00	0	230,000,00
Total For SBS49										0.00	0	230,000,00
SBS50 On 31/01/2022 Spot Bond			4.03500	108.70581	4.03500	108.69402				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.09500	5.09500	5.09500	116.01425				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.81396				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	105.18932				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.96637				0.00	0	1,000,000,00
Total SBS55 SPOT										0.00	0	1,000,000,00
Total For SBS55										0.00	0	1,000,000,00
SBS56 On 12/06/2022 Spot Bond			4.23000	110.53012	4.23000	110.51748				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.84339				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.39923				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.70247				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.74193				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.93981				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.42990				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.11978				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.93382				0.00	1,290,000,000	645,000,000
Total SBS66 SPOT										0.00	1,290,000,000	645,000,000
Total For SBS66										0.00	1,290,000,000	645,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.81759				0.00	0	200,000,000
Total SBS67 SPOT										0.00	0	200,000,000
Total For SBS67										0.00	0	200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.45872				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.60801				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.63000	310.35352	2.63000	310.20148				0.00	0	1,400,000,000
Total SBSI11 SPOT										0.00	0	1,400,000,000
Total For SBSI11										0.00	0	1,400,000,000
SBSI14 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	195.11785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.32233				0.00	0	1,320,000.00
Total SBT101 SPOT										0.00	0	1,320,000.00
Total For SBT101										0.00	0	1,320,000.00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.85522				0.00	600,000,000	5,480,000.00
Total SBT102 SPOT										0.00	600,000,000	5,480,000.00
Total For SBT102										0.00	600,000,000	5,480,000.00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.02555				0.00	0	10,020,000.00
Total SBT103 SPOT										0.00	0	10,020,000.00
Total For SBT103										0.00	0	10,020,000.00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.32369				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.93810				0.00	600,000,000	1,330,000.00
Total SBT201 SPOT										0.00	600,000,000	1,330,000.00
Total For SBT201										0.00	600,000,000	1,330,000.00
SBT202 On 03/12/2023 Spot Bond					0.00000	97.05041				0.00	0	1,375,000.00
Total SBT202 SPOT										0.00	0	1,375,000.00
Total For SBT202			6.63000	114.28739	6.63000	114.26702				0.00	0	1,375,000.00
SBT203 On 03/12/2023 Spot Bond					0.00000	99.96879				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.96879				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.22576				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.44606				0.00	0	200,000.00
Total SBT207 SPOT										0.00	0	200,000.00
Total For SBT207										0.00	0	200,000.00
SGI004 On 20/01/2021 Spot Bond					0.00000	100.04458				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	100.04803				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.36780				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.47527				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.86841				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.79065				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.83204				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.05483				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.90794				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.91105				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.91902				0.00	0	
Total SLRB4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.83999				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.05335				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.97902				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.01387				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.92391				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.73523				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.38000	112.33377	6.38000	112.31439				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.72457				0.00	0	100,000,00
Total SNT04 SPOT										0.00	0	100,000,00
Total For SNT04										0.00	0	100,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.75950				0.00	1,250,000,000	2,250,000,00
Total SOLB01 SPOT										0.00	1,250,000,000	2,250,000,00
Total For SOLB01										0.00	1,250,000,000	2,250,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.98281				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.50730				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.78752				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.23446				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.40536				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.45692				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.52435				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	99.20998				0.00	0	555,000,00
Total SPG008 SPOT										0.00	0	555,000,00
Total For SPG008										0.00	0	555,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.09388				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.98714				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.61879				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSN00 On 31/03/2021 Spot Bond			5.19500	100.97494	5.19500	100.96090				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.19500	100.97494	5.19500	100.96090				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			4.44500	4.44500	4.44500	135.33730				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.18500	119.62431	7.18500	119.60123				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.46000	84.81734	9.46000	84.79570				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.96579				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.87167				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.71324				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.99950				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.01397				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.93000	110.51636	5.93000	110.49862				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.52000	95.76923	5.52000	95.71498				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.44892				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.26488				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.65436				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.26000	3.26000	3.26000	304.68262				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.09104				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.21575				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.07433				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.10734				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.26000	5.26000	5.26000	171.45131				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	138.73227				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	93.25599				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	93.20527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	171.90296				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.70153				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.68746				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.65285				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.42033				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.40930				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.33441				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01437				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	79.69600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.73389				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.47002				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.07286				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.63500	5.63500	5.63500	192.71731				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.01135				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.04433				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.04217				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.55996				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.72936				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.56822				0.00	0	
Total SSN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.14000	88.94058	10.14000	88.91668				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.58886				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.40909				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.23000	103.44814	8.23000	103.42523				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.77645				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.25729	8.55000	104.23357				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.51975				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.64988				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.65872				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.18673				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.99144				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				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 TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.63321				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.01355				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.60297				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.13141				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.71916				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.38474				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.69053				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.73706				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.12461				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.88309				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.59410				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.12071				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.86736				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.90230				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.79704				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.92500	109.50005	4.92500	109.48557				0.00	0	10,000,00
Total TH14A4 SPOT										0.00	0	10,000,00
Total For TH14A4										0.00	0	10,000,00
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.48745				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.08500	108.23486	5.08500	108.22009				0.00	0	10,000,00
Total TH14A8 SPOT										0.00	0	10,000,00
Total For TH14A8										0.00	0	10,000,00
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.88672				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.05633				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.82498				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.49270				0.00	0	
Total TH14C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.57109				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.91317				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.40012				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.72553				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.37816				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.73556				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.74790				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.87661				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.74965				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62002				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.71169				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.72647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.79416				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17953				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.26637				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.86328				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.43631				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.82799				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.73159				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.69753				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.14088				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.70439				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.73236				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	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
TH16A: On 21/08/2024 Spot Bond			8.49000	101.25045	8.49000	101.22757				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.73824				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.73972				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.76767				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82063				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.81328				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.88385				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12913				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.25380				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.54523				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.24540				0.00	0	
Total TL23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.67000	106.94678	5.67000	106.93027			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.83000	110.28653	6.83000	110.26607			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.66616			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.74094			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.66000	105.87367	7.66000	105.85192			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.20183			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.82641			0.00	0	100,000,00
Total TL30 SPOT									0.00	0	100,000,00
Total For TL30									0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.47211			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.91259			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.52000	116.44604	6.52000	116.42575		771,968,000,000.00	118,400,000	2,153,713,70	
Total TN23 SPOT								771,968,000,000.00	118,400,000	2,153,713,70	
Total For TN23								771,968,000,000.00	118,400,000	2,153,713,70	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.89377	100.00000	22.84339		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.62000	104.87636	8.62000	104.85231		0.00	0	7,500,000,00	

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 TN25 SPOT										0.00	0	7,500,000.00
Total For TN25										0.00	0	7,500,000.00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.55089	100.00000	12.52326				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.05000	102.93907	9.05000	102.91431			45,250,000,000.00	5,000,000,000	6,700,000.00	
Total TN27 SPOT									15,250,000,000,000.00	5,000,000,000	6,700,000.00	
Total For TN27									15,250,000,000,000.00	5,000,000,000	6,700,000.00	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.78809	100.00000	12.75994			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.18500	96.11048	11.18500	96.08176			0.00	0	1,500,000.00	
Total TN30 SPOT									0.00	0	1,500,000.00	
Total For TN30									0.00	0	1,500,000.00	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.13927	8.00000	117.11403			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN40 On 09/10/2040 Spot Bond			12.99500	84.29159	12.99500	84.26244			0.00	0	4,200,000.00	
Total TN40 SPOT									0.00	0	4,200,000.00	
Total For TN40									0.00	0	4,200,000.00	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.17275	10.75000	100.14394			0.00	0		
Total TN40/R214 SPOT									0.00	0		
Total For TN40/R214									0.00	0		
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.76700	10.00000	109.73700			0.00	0		
Total TPDA01/JIBAR SPOT									0.00	0		
Total For TPDA01/JIBAR									0.00	0		
TPDA0 On 30/11/2020 Spot Bond			5.94000	103.97415	5.94000	103.95735			0.00	0		
Total TPDA08 SPOT									0.00	0		
Total For TPDA08									0.00	0		
TRA2B On 14/12/2020 Spot Bond					0.00000	100.48461			0.00	0	133,262.50	
Total TRA2B1 SPOT									0.00	0	133,262.50	
Total For TRA2B1									0.00	0	133,262.50	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.50495			0.00	0		
Total TRA2B2 SPOT									0.00	0		
Total For TRA2B2									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2C On 14/12/2020 Spot Bond					0.00000	100.83881				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.62278				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.83338				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.83338				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.83954				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.39576				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.64000	110.34125	5.64000	110.32458				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.83123				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.84915				0.00	2,000,000,000	2,000,000,000
Total TRA3A7 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TRA3A7										0.00	2,000,000,000	2,000,000,000
TRA3B On 14/11/2022 Spot Bond					0.00000	101.11564				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.77309				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.42692				0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01372				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.93000	109.90157	5.93000	110.29565				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01315				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01372				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.04638	8.62000	100.02319				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	96.66438				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.01645				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.41182				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.34040				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	97.14918				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	96.89426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	99.87180				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	97.02618				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	96.38695				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.14497				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.25002				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.09448				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.22250				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.58694				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.63363				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.49686				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 16/10/2020 Spot Bond					0.00000	101.03200				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.92895				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.41726				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.98196				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.98196				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.51980				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.38946				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.34419				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.06161				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.34000	102.88383	6.34000	102.86638				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.36000	109.22573	9.36000	109.19813				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.67397				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.87022				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.20718				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.72524				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.75858				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.81796				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.85118				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.90651				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.22526				0.00	400,000,000	200,000,000
Total WHL02 SPOT										0.00	400,000,000	200,000,000
Total For WHL02										0.00	400,000,000	200,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	99.72398				0.00	0	100,000,000
Total WHL03 SPOT										0.00	0	100,000,000
Total For WHL03										0.00	0	100,000,000
WSP5 On 28/05/2021 Spot Bond			4.45000	106.16533	4.45000	106.15264				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	67.31316	100.00000	67.16499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										79,316,950,793,560,000.00	7,826,894,093,800	577,944,208,73
Total for SPOT :										79,316,950,793,560,000.00	8,268,894,093,800	577,944,208,73
Total Futures										79,316,951,015,330,600.00	8,268,894,096,485	577,945,235,91
Total Options										0.00	0	226,05
Grand Total:										79,316,951,015,330,600.00	8,268,894,096,485	577,945,461,96