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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2020

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			11.92309	72.42061	11.98671	72.09710			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.20823	73.13343	12.27465	72.80698			0.00	0	
ES33 On 06/05/2021 Bond Future			12.48828	70.14688	12.55758	69.81722			0.00	0	
ES33 On 05/08/2021 Bond Future			12.78453	70.91672	12.85698	70.58356			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.48041	70.84472	12.52371	70.60591			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.75291	71.54203	12.79823	71.30111			0.00	0	
ES42 On 06/05/2021 Bond Future			13.03155	68.05482	13.07904	67.81165			0.00	0	
ES42 On 05/08/2021 Bond Future			13.31856	68.80206	13.36837	68.55634			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			144.47946	144.47946	144.42280	144.42280			0.00	0	3,35
I2025 On 04/02/2021 Bond Future			144.42986	144.42986	144.37315	144.37315			0.00	0	
I2025 On 06/05/2021 Bond Future			146.02113	146.02113	145.96441	145.96441			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			146.12764	146.12764	146.07052	146.07052			0.00	0	
Total I2025 Future												0.00	0	3,38
Total For I2025												0.00	0	3,38
I2029	On	05/11/2020	Bond Future			100.50305	100.50305	100.26945	100.26945			0.00	0	3,7
I2029	On	04/02/2021	Bond Future			101.51721	101.51721	101.28156	101.28156			0.00	0	1,2
I2029	On	06/05/2021	Bond Future			101.49676	101.49676	101.25896	101.25896			0.00	0	
I2029	On	05/08/2021	Bond Future			102.63408	102.63408	102.39374	102.39374			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			94.35899	94.35899	94.31740	94.31740			0.00	0	10,3
I2033	On	04/02/2021	Bond Future			95.31118	95.31118	95.26951	95.26951			0.00	0	
I2033	On	06/05/2021	Bond Future			95.14613	95.14613	95.10447	95.10447			0.00	0	
I2033	On	05/08/2021	Bond Future			96.21230	96.21230	96.17027	96.17027			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			105.63874	105.63874	105.59223	105.59223			0.00	0	9,4
I2038	On	04/02/2021	Bond Future			105.00887	105.00887	104.96212	104.96212			0.00	0	1,6
I2038	On	06/05/2021	Bond Future			106.16602	106.16602	106.11932	106.11932			0.00	0	
I2038	On	05/08/2021	Bond Future			105.63488	105.63488	105.58779	105.58779			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			93.64048	93.64048	94.22950	94.22950			0.00	0	12,3
I2046	On	04/02/2021	Bond Future			94.58543	94.58543	95.18069	95.18069			0.00	0	3,9
I2046	On	06/05/2021	Bond Future			93.83818	93.83818	94.44038	94.44038			0.00	0	
I2046	On	05/08/2021	Bond Future			94.88989	94.88989	95.49901	95.49901			0.00	0	
Total I2046 Future												0.00	0	16,3
Total For I2046												0.00	0	16,3
I2050	On	05/11/2020	Bond Future			95.94204	95.94204	96.07337	96.07337			0.00	0	11,3
I2050	On	04/02/2021	Bond Future			95.02137	95.02137	95.15434	95.15434			0.00	0	2,5
I2050	On	06/05/2021	Bond Future			96.06845	96.06845	96.20328	96.20328			0.00	0	
I2050	On	05/08/2021	Bond Future			95.21816	95.21816	95.35477	95.35477			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			7.04126	120.99956	7.10897	120.63421		7.14	2,419,991.20	20	85,9
R186	On	04/02/2021	Bond Future			7.21353	116.91235	7.28509	116.54378		7.92	0.00	0	1
R186	On	06/05/2021	Bond Future			7.38126	118.17287	7.45701	117.80087		6.98	0.00	0	
R186	On	05/08/2021	Bond Future			7.56408	114.18780	7.64454	113.81190		6.00	0.00	0	

Contract 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												2,419,991.20	20	86,14
R186	On	05/11/2020	Bond Future	8.34	Put			1.01000	0.00101	0,200	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,399.00000	6.39900	6,763,540	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			10,890.99000	10.89099	11,256,340	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,244.28000	2.24428	2,532,500	7.27	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			7,938.65000	7.93865	8,303,950	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.06000	0.00006	0,010	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,987.89000	7.98789	8,353,190	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.06000	0.00006	0,010	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,881.52000	3.88152	4,229,700	7.55	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			7,889.39000	7.88939	8,254,680	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.07000	0.00007	0,010	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,372.73000	3.37273	3,009,790	6.80	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			34.32000	0.03432	36,730	6.80	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			162.25000	0.16225	85,120	7.27	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			10.51000	0.01051	3,220	7.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,686.81000	4.68681	5,044,870	7.69	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,122.72000	1.12272	850,120	7.03	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			534.02000	0.53402	626,770	7.03	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			27.22000	0.02722	10,050	7.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			578.77000	0.57877	492,760	8.31	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,936.09000	4.93609	5,216,650	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			596.42000	0.59642	508,410	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,346.44000	4.34644	4,610,960	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			744.41000	0.74441	640,360	8.18	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,976.25000	4.97625	5,257,800	8.30	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			587.63000	0.58763	500,610	8.30	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,016.32000	5.01632	5,298,880	8.31	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			17.03000	0.01703	13,490	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,889.94000	14.88994	15,258,480	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			16.66000	0.01666	13,200	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,930.62000	14.93062	15,299,220	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			16.31000	0.01631	12,910	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,849.26000	14.84926	15,217,720	7.55	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			941.01000	0.94101	845,230	6.45	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,410.25000	5.41025	5,691,130	6.46	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			931.64000	0.93164	836,620	6.46	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,340.13000	5.34013	5,619,490	6.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			950.16000	0.95016	853,620	6.45	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,375.32000	5.37532	5,655,440	6.45	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												2,419,991.20	20	103,87
R197	On	05/11/2020	Bond Future			315.56099	315.56099	315.44341	315.44341			0.00	0	2,90
R197	On	04/02/2021	Bond Future			310.89842	310.89842	310.78066	310.78066			0.00	0	1,40
R197	On	06/05/2021	Bond Future			314.32384	314.32384	314.20624	314.20624			0.00	0	
R197	On	05/08/2021	Bond Future			309.84642	309.84642	309.72793	309.72793			0.00	0	
Total R197 Future												0.00	0	4,30
Total For R197												0.00	0	4,30
R202	On	05/11/2020	Bond Future			212.83946	212.83946	212.74612	212.74612			0.00	0	6,00
R202	On	04/02/2021	Bond Future			210.81945	210.81945	210.72566	210.72566			0.00	0	1,90
R202	On	06/05/2021	Bond Future			213.14190	213.14190	213.04816	213.04816			0.00	0	
R202	On	05/08/2021	Bond Future			211.28119	211.28119	211.18662	211.18662			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			4.31850	108.95911	4.32948	108.93415		1.84	0.00	0	33,50
R2023	On	04/02/2021	Bond Future			4.36989	110.03156	4.38215	110.00674		1.80	0.00	0	3,30
R2023	On	06/05/2021	Bond Future			4.37001	107.31005	4.38380	107.28545		1.81	0.00	0	
R2023	On	05/08/2021	Bond Future			4.36279	108.48719	4.37886	108.46247		1.62	0.00	0	
Total R2023 Future												0.00	0	36,90
R2023	On	05/11/2020	Bond Future	7.46	Call			6,827.41000	6.82741	6,852,370	2.41	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.41	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,848.33000	6.84833	6,873,290	2.41	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.41	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,806.50000	6.80650	6,831,460	2.41	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.88000	0.00088	0,710	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,870.91000	3.87091	3,895,570	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.84000	0.00084	0,680	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,832.38000	3.83238	3,857,030	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.92000	0.00092	0,750	2.27	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,851.65000	3.85165	3,876,300	2.27	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,488.12000	5.48812	5,512,690	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.20000	0.00020	0,170	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,504.74000	5.50474	5,529,310	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.19000	0.00019	0,160	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,471.50000	5.47150	5,496,070	2.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	06/05/2021	Bond Future	7.56	Put			0.21000	0.00021	0,180	2.13	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			180.73000	0.18073	173,620	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,582.02000	1.58202	1,599,710	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			178.25000	0.17825	171,220	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,594.68000	1.59468	1,612,440	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			175.81000	0.17581	168,850	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,569.39000	1.56939	1,587,000	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	36,94
R2030	On	05/11/2020	Bond Future			9.29925	94.26522	9.36720	93.87320		12.69	0.00	0	89,4
R2030	On	04/02/2021	Bond Future			9.51434	91.18913	9.58526	90.79362		14.14	0.00	0	
R2030	On	06/05/2021	Bond Future			9.72917	92.17300	9.80321	91.77363		12.57	0.00	0	
R2030	On	05/08/2021	Bond Future			9.96281	89.17899	10.04035	88.77537		10.85	0.00	0	
Total R2030 Future												0.00	0	89,41
R2030	On	05/11/2020	Bond Future	8.53	Put			5,019.57000	5.01957	4,625,390	11.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			33.65000	0.03365	31,490	11.94	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			2,338.76000	2.33876	1,978,880	12.22	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			371.71000	0.37171	403,850	12.22	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			5,575.26000	5.57526	5,946,560	13.90	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			35.40000	0.03540	14,680	13.90	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	8.34	Put			6,176.65000	6.17665	5,782,980	11.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			10.56000	0.01056	8,910	11.93	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			2,294.19000	2.29419	1,936,150	12.23	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			386.26000	0.38626	420,240	12.23	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,994.97000	3.99497	4,329,100	13.41	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			119.67000	0.11967	61,780	13.41	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,861.39000	3.86139	3,470,740	11.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			97.94000	0.09794	99,310	11.98	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			1,538.07000	1.53807	1,225,860	12.45	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			744.27000	0.74427	824,080	12.45	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,091.25000	6.09125	6,468,930	14.05	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			23.30000	0.02330	8,960	14.05	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			7,685.53000	7.68553	7,292,940	11.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			1.96000	0.00196	1,390	11.93	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,214.23000	3.21423	2,830,850	12.06	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			174.66000	0.17466	183,300	12.06	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,939.30000	1.93930	2,151,090	12.80	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			556.16000	0.55616	375,930	12.80	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			6,053.01000	6.05301	5,659,230	11.93	0.00	0	

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	8.36	Call			12.02000	0.01202	10,260	11.93	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			3,162.35000	3.16235	2,779,840	12.07	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			182.78000	0.18278	192,290	12.07	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,024.49000	3.02449	3,314,960	13.10	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			245.55000	0.24555	144,000	13.10	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.49	Call			1,494.27000	1.49427	1,662,530	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			791.29000	0.79129	567,530	12.68	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			2,099.64000	2.09964	2,325,490	12.84	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			491.26000	0.49126	325,090	12.84	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,648.39000	3.64839	3,969,270	13.30	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			154.79000	0.15479	83,650	13.30	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.38	Call			1,139.89000	1.13989	1,268,460	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			1,066.28000	1.06628	802,830	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			2,140.59000	2.14059	2,369,890	12.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			476.01000	0.47601	313,290	12.85	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,900.10000	1.90010	2,108,330	12.79	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			573.39000	0.57339	389,600	12.79	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.39	Call			1,169.91000	1.16991	1,302,000	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			1,038.85000	1.03885	778,920	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,200.38000	1.20038	1,336,010	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			1,011.92000	1.01192	755,530	12.60	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			4,105.65000	4.10565	3,829,320	13.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,714.32000	1.71432	1,831,160	13.70	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			4,177.51000	4.17751	3,898,840	13.70	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,166.12000	1.16612	1,251,100	13.51	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,830.30000	4.83030	5,074,350	14.58	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,494.05000	1.49405	1,342,590	14.58	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,735.94000	1.73594	1,853,950	13.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			4,141.57000	4.14157	3,864,070	13.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,757.53000	1.75753	1,876,710	13.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			565.98000	0.56598	609,890	13.45	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			4,286.81000	4.28681	4,004,650	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,650.66000	1.65066	1,764,010	13.68	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			7,716.99000	7.71699	7,364,730	13.45	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			557.06000	0.55706	600,310	13.45	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			5,318.84000	5.31884	5,008,310	13.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			3,999.52000	3.99952	3,726,730	13.74	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,823.67000	1.82367	1,946,390	13.74	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			8,576.95000	8.57695	8,215,090	13.45	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			428.79000	0.42879	462,440	13.45	0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/02/2021	Bond Future	8.37	Put		7.66457000	7.66457	7,312,970	13.45	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,981.85000	1.98185	2,108,780	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,191.09000	5.19109	4,918,650	12.07	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Call		1,843.13000	1.84313	1,963,320	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,719.54000	3.71954	3,916,790	12.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,094.24000	3.09424	2,892,120	12.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,160.27000	10.16027	10,496,140	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		640.19000	0.64019	575,590	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,471.49000	6.47149	6,742,210	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,611.97000	1.61197	1,483,320	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,120.89000	10.12089	10,456,210	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,812.32000	2.81232	2,622,110	12.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,447.49000	5.44749	5,168,310	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put		11,057.28000	11.05728	10,694,270	11.95	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		454.25000	0.45425	490,610	11.95	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,074.22000	4.07422	4,283,380	12.60	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		633.07000	0.63307	569,020	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		626.01000	0.62601	562,510	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,081.53000	10.08153	10,416,300	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,526.60000	4.52660	4,759,500	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,533.91000	2.53391	2,363,190	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,465.14000	4.46514	4,696,210	10.95	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,573.31000	2.57331	2,400,760	10.95	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		10,484.95000	10.48495	10,832,350	11.80	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		584.73000	0.58473	528,510	11.80	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		7,065.62000	7.06562	6,753,710	10.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,165.04000	1.16504	1,256,750	10.11	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,495.98000	4.49598	4,727,960	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,553.70000	2.55370	2,382,060	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,114.71000	5.11471	4,848,190	10.27	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		1,980.96000	1.98096	2,118,060	10.27	0.00	0	60
Total R2030 Option											0.00	0	112,80
Total For R2030											0.00	0	202,22
R2032	On	05/11/2020	Bond Future			10.37323	86.91330	10.41108	86.68867	15.53	0.00	0	121,10
R2032	On	04/02/2021	Bond Future			10.60855	87.76879	10.64797	87.54223	16.58	0.00	0	2,50
R2032	On	06/05/2021	Bond Future			10.84224	84.56993	10.88330	84.34129	15.49	0.00	0	
R2032	On	05/08/2021	Bond Future			11.08880	85.49799	11.13165	85.26700	12.77	0.00	0	
Total R2032 Future											0.00	0	123,60
R2032	On	05/11/2020	Bond Future	9.76	Call		134.14000	0.13414	116,350	14.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	9.76	Put			4,113.39000	4.11339	3,870,970	14.60	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			3.73000	0.00373	2,150	14.53	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			4,998.36000	4.99836	4,760,990	14.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call			66.69000	0.06669	53,950	14.56	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call			3,592.47000	3.59247	3,733,120	16.29	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1.13000	0.00113	0,560	14.53	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			6,055.36000	6.05536	5,823,410	14.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			27.57000	0.02757	20,250	14.53	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			4,032.60000	4.03260	4,188,440	16.47	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			4,170.40000	4.17040	3,928,310	14.59	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			8,211.18000	8.21118	7,984,970	14.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			140.45000	0.14045	122,340	14.61	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			4,056.70000	4.05670	3,813,960	14.61	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			128.08000	0.12808	110,620	14.59	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			192.83000	0.19283	124,040	16.47	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put			255.29000	0.25529	171,310	16.29	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			9,358.83000	9.35883	9,133,630	14.53	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			954.57000	0.95457	975,420	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			7,144.83000	7.14483	6,939,120	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			967.40000	0.96740	988,610	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			7,094.52000	7.09452	6,889,170	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			941.87000	0.94187	962,360	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			266.15000	0.26615	269,050	15.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			8,906.33000	8.90633	8,690,820	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			598.49000	0.59849	609,540	15.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			3,700.45000	3.70045	3,787,240	16.65	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			7,195.33000	7.19533	6,989,260	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			2,721.40000	2.72140	2,581,630	16.65	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put			11,911.38000	11.91138	11,687,720	15.66	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,096.40000	8.09640	8,246,640	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,595.04000	1.59504	1,516,640	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			8,025.09000	8.02509	8,174,420	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,623.19000	1.62319	1,543,880	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			9,751.34000	9.75134	9,920,580	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			1,058.68000	1.05868	999,280	16.81	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			5,586.67000	5.58667	5,421,590	14.92	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,432.22000	2.43222	2,495,780	14.92	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			8,060.72000	8.06072	8,210,510	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,609.06000	1.60906	1,530,210	16.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			3,286.78000	3.28678	3,169,810	12.86	0.00	0	

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		4,495.61000	4.49561	4,608,640	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,332.17000	3.33217	3,214,210	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,525.74000	4.52574	4,639,270	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,309.56000	3.30956	3,192,100	12.85	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,555.65000	4.55565	4,669,670	12.86	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											0.00	0	139,47
R2035	On	05/11/2020	Bond Future			11.14611	85.65456	11.21441	85.23150	17.45	0.00	0	99,67
R2035	On	04/02/2021	Bond Future			11.39618	86.49758	11.46743	86.07068	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future			11.63646	82.95555	11.71069	82.52441	17.59	0.00	0	
R2035	On	05/08/2021	Bond Future			11.89329	83.86580	11.97082	83.43007	14.35	0.00	0	
Total R2035 Future											0.00	0	99,67
R2035	On	05/11/2020	Bond Future	10.32	Put		5,856.68000	5.85668	5,428,670	16.23	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		59.20000	0.05920	54,230	16.23	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		5,791.45000	5.79145	5,363,420	16.23	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		62.15000	0.06215	57,160	16.23	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,726.40000	5.72640	5,298,350	16.23	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		56.35000	0.05635	51,400	16.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		651.44000	0.65144	692,920	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,798.03000	9.79803	9,412,610	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		660.92000	0.66092	703,000	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,737.88000	9.73788	9,353,060	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		642.06000	0.64206	682,950	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		9,858.36000	9.85836	9,472,350	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		740.63000	0.74063	787,710	17.38	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		9,263.29000	9.26329	8,883,470	17.38	0.00	0	67
R2035	On	04/02/2021	Bond Future	11.14	Call		2,574.82000	2.57482	2,715,620	18.17	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,564.08000	4.56408	4,277,980	18.17	0.00	0	67
R2035	On	06/05/2021	Bond Future	12.37	Call		6,488.48000	6.48848	6,743,740	18.41	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		6,452.04000	6.45204	6,706,520	18.39	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,021.37000	2.02137	2,136,300	16.62	0.00	0	1,67
R2035	On	06/05/2021	Bond Future	11.32	Call		3,205.08000	3.20508	3,366,760	17.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,512.91000	5.51291	5,243,450	17.17	0.00	0	77
R2035	On	06/05/2021	Bond Future	10.24	Put		10,372.08000	10.37208	10,012,470	16.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,158.13000	1.15813	1,229,660	16.56	0.00	0	77
R2035	On	06/05/2021	Bond Future	12.36	Put		2,821.54000	2.82154	2,644,880	18.39	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,803.98000	2.80398	2,628,100	18.41	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,415.66000	6.41566	6,669,350	18.37	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,839.21000	2.83921	2,661,760	18.37	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	Opt Intere
R2035	On	06/05/2021	Bond Future	12.02	Call		5,263.29000	5.26329	5,489,500	17.87	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,502.82000	3.50282	3,297,890	17.87	0.00	0	79
R2035	On	06/05/2021	Bond Future	11.55	Call		3,831.74000	3.83174	4,014,980	17.41	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,769.35000	4.76935	4,521,450	17.41	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		7,988.06000	7.98806	8,272,380	19.10	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,189.36000	2.18936	2,042,540	19.10	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	10.81	Put		7,490.43000	7.49043	7,174,220	16.62	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,893.94000	54.89394	54,458,220	13.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.04000	0.00004	0,040	13.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,777.24000	54.77724	54,341,510	13.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.04000	0.00004	0,040	13.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,660.66000	54.66066	54,224,930	13.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,040	13.39	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											0.00	0	108,30
R2037	On	05/11/2020	Bond Future			11.45517	80.76325	11.49314	80.53342	18.64	60,087,858.00	744	144,64
R2037	On	04/02/2021	Bond Future			11.69972	77.30406	11.73929	77.07226	20.95	0.00	0	
R2037	On	06/05/2021	Bond Future			11.94353	78.13848	11.98473	77.90461	18.71	0.00	0	
R2037	On	05/08/2021	Bond Future			12.20618	74.74033	12.24925	74.50397	16.22	0.00	0	
Total R2037 Future											60,087,858.00	744	144,64
R2037	On	05/11/2020	Bond Future	10.18	Put		8,596.63000	8.59663	8,363,990	17.38	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		7.54000	0.00754	4,580	17.38	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,526.36000	8.52636	8,293,570	17.38	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		6.69000	0.00669	4,010	17.38	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,667.02000	8.66702	8,434,510	17.38	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		7.10000	0.00710	4,290	17.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		661.29000	0.66129	670,560	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,040.63000	10.04063	9,818,100	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,114.54000	14.11454	13,883,740	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		252.96000	0.25296	253,960	19.70	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		670.61000	0.67061	680,090	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,980.38000	9.98038	9,758,060	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		680.03000	0.68003	689,730	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,920.32000	9.92032	9,698,220	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		10,953.31000	10.95331	11,135,180	22.84	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		559.94000	0.55994	510,010	22.84	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,402.08000	1.40208	1,429,370	19.82	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,881.72000	6.88172	6,677,210	19.82	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		738.70000	0.73870	749,790	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.35	Put		9,563.84000	9.56384	9,343,130	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,939.64000	2.93964	2,796,150	21.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,269.97000	4.26997	4,358,280	21.22	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,044.69000	4.04469	4,128,680	21.14	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,114.22000	3.11422	2,966,410	21.14	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		8,814.82000	8.81482	8,597,490	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		878.92000	0.87892	893,390	19.70	0.00	0	2
R2037	On	06/05/2021	Bond Future	12.42	Call		5,679.85000	5.67985	5,792,810	19.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,275.62000	3.27562	3,154,710	19.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,713.30000	5.71330	5,826,720	19.24	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,255.24000	3.25524	3,134,790	19.24	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,746.82000	5.74682	5,860,690	19.26	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,234.98000	3.23498	3,114,980	19.26	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,260.92000	4.26092	4,129,450	16.24	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,403.02000	4.40302	4,508,390	16.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,234.98000	4.23498	4,103,990	16.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,346.08000	4.34608	4,450,490	16.23	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,287.27000	4.28727	4,155,320	16.23	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,374.38000	4.37438	4,479,270	16.24	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											60,087,858.00	744	145,94
R2040	On	05/11/2020	Bond Future			11.62988	82.42415	11.65270	82.27907	19.09	0.00	0	75,00
R2040	On	04/02/2021	Bond Future			11.87314	78.73104	11.89693	78.58484	21.41	0.00	0	
R2040	On	06/05/2021	Bond Future			12.11548	79.58097	12.14026	79.43356	19.33	0.00	0	
R2040	On	05/08/2021	Bond Future			12.37659	75.94835	12.40252	75.79942	16.56	0.00	0	
Total R2040 Future											0.00	0	75,00
R2040	On	05/11/2020	Bond Future	10.31	Call		5.24000	0.00524	2,740	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,326.36000	9.32636	9,178,780	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		5.58000	0.00558	2,950	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,250.95000	9.25095	9,103,240	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		183.07000	0.18307	149,430	17.73	0.00	0	2,30
R2040	On	05/11/2020	Bond Future	9.73	Put		13,894.54000	13.89454	13,749,410	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		0.07000	0.00007	0,020	17.63	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,933.90000	9.93390	9,787,230	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		1,313.25000	1.31325	1,134,890	19.01	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,810.45000	15.81045	15,665,360	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.01000	0.00001	0,000	17.63	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,721.33000	11.72133	11,575,870	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,401.88000	9.40188	9,254,440	17.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	11.00	Put			4,507.99000	4.50799	4,329,270	17.73	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			4.91000	0.00491	2,550	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			0.61000	0.00061	0,230	17.63	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call			1,008.20000	1.00820	957,960	18.70	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			1,987.23000	1.98723	1,791,910	18.70	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call			3.11000	0.00311	1,520	17.63	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			1,612.60000	1.61260	1,579,320	19.01	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put			16,839.72000	16.83972	16,689,020	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			151.19000	0.15119	146,690	19.89	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,025.48000	13.02548	12,873,330	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			370.26000	0.37026	364,310	19.89	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			3,198.05000	3.19805	3,219,190	21.07	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call			629.35000	0.62935	623,870	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			10,692.86000	10.69286	10,541,180	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			638.67000	0.63867	633,230	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put			10,627.72000	10.62772	10,476,080	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			620.13000	0.62013	614,610	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			4,758.05000	4.75805	4,627,250	20.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.49	Call			129.23000	0.12923	125,060	19.89	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			11,831.02000	11.83102	11,678,880	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			486.39000	0.48639	480,450	19.89	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			2,709.23000	2.70923	2,724,630	20.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			10,758.20000	10.75820	10,606,480	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,170.76000	4.17076	4,045,700	21.07	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put			17,488.85000	17.48885	17,338,480	19.89	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			5,446.22000	5.44622	5,499,700	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			3,756.29000	3.75629	3,662,360	19.53	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			5,479.14000	5.47914	5,532,940	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			3,731.97000	3.73197	3,638,360	19.54	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			5,413.14000	5.41314	5,466,320	19.52	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			3,780.51000	3.78051	3,686,280	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			4,719.00000	4.71900	4,778,030	16.55	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			4,220.06000	4.22006	4,130,160	16.55	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			1,416.40000	1.41640	1,435,970	15.46	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			7,401.54000	7.40154	7,284,070	15.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			2,242.03000	2.24203	2,273,490	15.52	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call			4,688.93000	4.68893	4,747,650	16.54	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			4,246.75000	4.24675	4,156,540	16.54	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call			12,751.66000	12.75166	12,869,080	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			827.67000	0.82767	796,160	17.99	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	Op Intere
R2040	On	05/08/2021	Bond Future	12.47	Call			4,658.66000	4.65866	4,717,090	16.53	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			4,273.31000	4.27331	4,182,810	16.53	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			9,871.93000	9.87193	9,742,570	15.46	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												0.00	0	96,36
R2044	On	05/11/2020	Bond Future			11.68333	79.08481	11.72626	78.81311		19.97	0.00	0	47,25
R2044	On	04/02/2021	Bond Future			11.91896	75.48398	11.96380	75.20988		22.39	0.00	0	
R2044	On	06/05/2021	Bond Future			12.15350	76.29892	12.20031	76.02216		20.16	0.00	0	
R2044	On	05/08/2021	Bond Future			12.40611	72.75541	12.45514	72.47577		17.30	0.00	0	
Total R2044 Future												0.00	0	47,25
R2044	On	05/11/2020	Bond Future	9.29	Put			18,480.48000	18.48048	18,208,780	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000	18.47	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			12,708.75000	12.70875	12,436,900	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.25000	0.00025	0,100	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			589.58000	0.58958	571,890	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			2,829.34000	2.82934	2,539,950	19.31	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put			12,627.02000	12.62702	12,355,160	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.27000	0.00027	0,110	18.47	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			22,416.10000	22.41610	22,144,400	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.47	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			12,220.26000	12.22026	11,948,330	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			0.41000	0.00041	0,180	18.47	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call			282.57000	0.28257	259,800	18.88	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			3,936.13000	3.93613	3,641,660	18.88	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			687.60000	0.68760	673,470	19.42	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			2,597.02000	2.59702	2,311,190	19.42	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,708.31000	14.70831	14,436,590	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.03000	0.00003	0,010	18.47	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.06	Call			180.72000	0.18072	160,040	18.68	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,592.23000	4.59223	4,299,850	18.68	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			12,058.43000	12.05843	11,786,460	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			0.48000	0.00048	0,210	18.47	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			18,028.88000	18.02888	17,757,180	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	18.47	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			4.34000	0.00434	2,540	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,614.29000	9.61429	9,340,790	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			4.63000	0.00463	2,730	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,537.50000	9.53750	9,263,900	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			4.07000	0.00407	2,360	18.47	0.00	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
R2044	On	05/11/2020	Bond Future	10.34	Put		9,691.22000	9.69122	9,417,810	18.47	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,453.56000	11.45356	11,190,550	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		525.72000	0.52572	536,350	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,590.84000	11.59084	11,327,370	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,007.77000	12.00777	11,742,960	20.85	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		16,818.98000	16.81898	16,546,160	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		158.14000	0.15814	159,420	20.85	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call		533.89000	0.53389	544,740	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,522.10000	11.52210	11,258,850	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		542.15000	0.54215	553,240	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,824.58000	13.82458	13,555,420	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		317.23000	0.31723	322,170	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,052.47000	1.05247	1,079,000	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,479.56000	8.47956	8,231,990	20.85	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		478.75000	0.47875	488,040	20.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,603.50000	7.60350	7,392,870	19.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,281.68000	2.28168	2,347,810	19.06	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		5,474.03000	5.47403	5,605,150	20.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,743.99000	3.74399	3,598,350	20.45	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.44	Put		3,890.67000	3.89067	3,741,680	20.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,312.27000	5.31227	5,440,600	20.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		3,662.24000	3.66224	3,759,180	19.77	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,865.93000	3.86593	3,717,500	20.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,469.53000	5.46953	5,289,710	19.77	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,248.09000	5.24809	5,375,300	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,915.77000	3.91577	3,766,220	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,280.04000	5.28004	5,407,810	20.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,898.09000	4.89809	5,033,120	17.40	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,082.78000	4.08278	3,938,170	17.40	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,928.43000	4.92843	5,064,020	17.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,057.43000	4.05743	3,913,380	17.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,867.82000	4.86782	5,002,290	17.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,108.28000	4.10828	3,963,110	17.39	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											0.00	0	68,85
R2048	On	05/11/2020	Bond Future			11.63773	78.00392	11.67559	77.76004	20.40	0.00	0	113,04
R2048	On	04/02/2021	Bond Future			11.87139	78.77169	11.91098	78.52569	21.57	0.00	0	
R2048	On	06/05/2021	Bond Future			12.09562	75.20945	12.13695	74.96113	20.62	0.00	0	
R2048	On	05/08/2021	Bond Future			12.33479	76.03477	12.37807	75.78389	16.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Future												0.00	0	113,04
R2048	On	05/11/2020	Bond Future	10.03	Call			0.52000	0.00052	0,220	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			12,051.35000	12.05135	11,807,170	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call			0.56000	0.00056	0,240	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			11,968.18000	11.96818	11,723,980	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			0.48000	0.00048	0,200	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			12,134.67000	12.13467	11,890,510	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put			4,736.82000	4.73682	4,470,220	18.90	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			164.04000	0.16404	141,320	18.90	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.00	Put			12,301.71000	12.30171	12,057,590	18.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			0.41000	0.00041	0,170	18.80	0.00	0	95
R2048	On	04/02/2021	Bond Future	10.75	Put			8,839.37000	8.83937	8,611,180	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			969.82000	0.96982	987,630	20.00	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put			5,122.43000	5.12243	4,930,330	20.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			2,495.69000	2.49569	2,549,590	20.85	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call			648.18000	0.64818	657,920	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			10,638.76000	10.63876	10,402,500	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			658.07000	0.65807	668,050	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			10,571.26000	10.57126	10,335,240	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			638.41000	0.63841	647,910	20.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			10,706.51000	10.70651	10,470,010	20.00	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			5,226.34000	5.22634	5,336,160	20.74	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			3,970.08000	3.97008	3,831,580	20.74	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			5,258.77000	5.25877	5,369,100	20.75	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			3,944.51000	3.94451	3,806,520	20.75	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			5,193.98000	5.19398	5,303,290	20.73	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			3,995.81000	3.99581	3,856,800	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			4,893.71000	4.89371	5,012,010	16.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			4,081.98000	4.08198	3,949,400	16.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			4,832.25000	4.83225	4,949,540	16.61	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			4,133.89000	4.13389	4,000,300	16.61	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			4,863.08000	4.86308	4,980,870	16.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			4,107.99000	4.10799	3,974,900	16.62	0.00	0	
Total R2048 Option												0.00	0	7,05
Total For R2048												0.00	0	120,12
R208	On	05/11/2020	Bond Future			3.33970	102.05832	3.31396	102.06833		0.20	0.00	0	7,55
Total R208 Future												0.00	0	7,55
R208	On	05/11/2020	Bond Future	4.78	Call			567.56000	0.56756	557,550	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.29	0.00	0	

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	Call		571.41000	0.57141	561,400	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		563.71000	0.56371	553,700	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.29	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.90843		66.31558	10.97121	65.97507	20.09	0	28,0
R209	On	04/02/2021	Bond Future			11.11951		66.96832	11.18467	66.62467	21.50	0	
R209	On	06/05/2021	Bond Future			11.32792		64.55006	11.39555	64.20300	20.09	0	2,9
R209	On	05/08/2021	Bond Future			11.54557		65.25844	11.61585	64.90770	16.63	0	
Total R209 Future											0.00	0	30,95
R209	On	05/11/2020	Bond Future	10.01	Call		44.64000	0.04464	38,550	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,554.32000	5.55432	5,207,720	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		46.80000	0.04680	40,600	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,495.76000	5.49576	5,149,050	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		42.56000	0.04256	36,590	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,613.03000	5.61303	5,266,550	19.11	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,024.41000	1.02441	1,076,490	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,050.07000	7.05007	6,758,500	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,036.85000	1.03685	1,089,570	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,002.76000	7.00276	6,711,830	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,012.07000	1.01207	1,063,530	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,097.55000	7.09755	6,805,360	20.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,217.05000	2.21705	2,084,400	21.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,175.38000	2.17538	2,044,520	21.22	0.00	0	8,1
R209	On	06/05/2021	Bond Future	12.23	Call		6,267.02000	6.26702	6,482,030	21.18	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,203.12000	2.20312	2,071,070	21.18	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,299.55000	6.29955	6,515,150	21.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,189.29000	2.18929	2,057,830	21.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,234.55000	6.23455	6,448,960	21.16	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,758.13000	7.75813	7,487,120	19.22	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,488.03000	1.48803	1,564,080	19.22	0.00	0	5,8
R209	On	06/05/2021	Bond Future	11.25	Call		3,439.41000	3.43941	3,586,470	19.86	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,189.76000	4.18976	3,989,760	19.86	0.00	0	8,1
R209	On	06/05/2021	Bond Future	12.25	Call		6,331.93000	6.33193	6,548,130	21.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,308.98000	4.30898	4,490,770	16.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		3,403.35000	3.40335	3,234,400	16.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,336.00000	4.33600	4,518,500	16.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3,381.74000	3.38174	3,213,500	16.69	0.00	0	

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			4,282.02000	4.28202	4,463,110	16.67	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,425.08000	3.42508	3,255,430	16.67	0.00	0	
Total R209 Option												0.00	0	22,11
Total For R209												0.00	0	53,11
R210	On	05/11/2020	Bond Future			187.76356	187.76356	187.37370	187.37370			0.00	0	1,58
R210	On	04/02/2021	Bond Future			189.65836	189.65836	189.26509	189.26509			0.00	0	64
R210	On	06/05/2021	Bond Future			189.03523	189.03523	188.63856	188.63856			0.00	0	
R210	On	05/08/2021	Bond Future			191.15363	191.15363	190.75273	190.75273			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			170.72827	170.72827	170.67089	170.67089			0.00	0	6,88
R212	On	04/02/2021	Bond Future			170.15410	170.15410	170.09673	170.09673			0.00	0	1,52
R212	On	06/05/2021	Bond Future			172.02901	172.02901	171.97175	171.97175			0.00	0	
R212	On	05/08/2021	Bond Future			171.62604	171.62604	171.56839	171.56839			0.00	0	
Total R212 Future												0.00	0	8,41
Total For R212												0.00	0	8,41
R213	On	05/11/2020	Bond Future			9.81029	83.38475	9.87826	83.00440		14.76	0.00	0	16,60
R213	On	04/02/2021	Bond Future			10.03084	84.20551	10.10164	83.82168		15.78	0.00	0	
R213	On	06/05/2021	Bond Future			10.24189	81.58386	10.31555	81.19633		14.66	0.00	0	
R213	On	05/08/2021	Bond Future			10.46809	82.47890	10.54493	82.08723		12.12	0.00	0	
Total R213 Future												0.00	0	16,60
R213	On	05/11/2020	Bond Future	9.60	Call			506.18000	0.50618	547,460	14.33	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,078.13000	2.07813	1,739,060	14.33	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			523.33000	0.52333	566,630	14.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,038.10000	2.03810	1,701,050	14.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			489.43000	0.48943	528,730	14.32	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,118.61000	2.11861	1,777,560	14.32	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,272.14000	5.27214	4,974,500	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,319.54000	1.31954	1,406,690	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,231.36000	5.23136	4,934,680	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,336.44000	1.33644	1,424,550	15.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,190.79000	5.19079	4,895,070	15.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,302.79000	1.30279	1,388,980	15.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,769.50000	8.76950	9,070,630	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			999.43000	0.99943	913,030	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,805.51000	8.80551	9,107,270	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			989.66000	0.98966	903,890	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,733.52000	8.73352	9,034,030	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.89	Put		1,009.27000	1.00927	922,250	15.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,389.89000	4.38989	4,607,250	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,810.14000	2.81014	2,635,830	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		4,331.45000	4.33145	4,547,090	12.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,850.74000	2.85074	2,674,710	12.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		4,360.77000	4.36077	4,577,270	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		2,830.52000	2.83052	2,655,350	12.20	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	16,60
R214	On	05/11/2020	Bond Future			11.32950	63.17519	11.37220	62.94532	21.60	0.00	0	17,46
R214	On	04/02/2021	Bond Future			11.54637	63.79701	11.59080	63.56512	23.05	0.00	0	
R214	On	06/05/2021	Bond Future			11.75353	61.20766	11.79970	60.97350	21.60	0.00	0	
R214	On	05/08/2021	Bond Future			11.97330	61.87928	12.02139	61.64267	17.85	0.00	0	
Total R214 Future											0.00	0	17,46
R214	On	05/11/2020	Bond Future	10.25	Call		23.44000	0.02344	16,810	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,555.30000	6.55530	6,318,800	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		24.66000	0.02466	17,790	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,493.53000	6.49353	6,256,790	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		22.27000	0.02227	15,880	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,617.22000	6.61722	6,380,960	20.55	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		853.58000	0.85358	871,500	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,095.22000	8.09522	7,881,250	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		864.42000	0.86442	882,640	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,043.79000	8.04379	7,830,120	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		842.85000	0.84285	860,460	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,146.84000	8.14684	7,932,560	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,190.23000	5.19023	5,308,230	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,935.03000	2.93503	2,818,870	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,220.32000	5.22032	5,338,760	22.35	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,917.68000	2.91768	2,801,960	22.35	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,160.34000	5.16034	5,277,910	22.31	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,952.65000	2.95265	2,836,060	22.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,930.40000	3.93040	4,037,130	17.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3,937.22000	3.93722	3,807,340	17.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,955.58000	3.95558	4,062,780	17.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3,913.38000	3.91338	3,783,970	17.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,905.07000	3.90507	4,011,330	17.86	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3,960.97000	3.96097	3,830,620	17.86	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										0.00	0	17,4€
Total for Bond										62,507,849.20	764	1,204,9€
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			710.55800	710.55800	708.14300	708.14300			0.00	0	5
GOVI On 04/02/2021 GOVI			717.54700	717.54700	715.11500	715.11500			0.00	0	4
GOVI On 06/05/2021 GOVI			725.26900	725.26900	722.82000	722.82000			0.00	0	
GOVI On 05/08/2021 GOVI			733.13500	733.13500	730.66300	730.66300			0.00	0	
Total GOVI Future									0.00	0	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			296,970.00000	29.69700	272,820,000		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			297,070.00000	29.70700	272,920,000		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			296,870.00000	29.68700	272,720,000		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			358,350.00000	35.83500	334,030,000		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			358,450.00000	35.84500	334,130,000		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			358,250.00000	35.82500	333,930,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			441,500.00000	44.15000	465,990,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			441,400.00000	44.14000	465,890,000		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	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			441,300.00000	44.13000	465,790,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			115,230.00000	11.52300	139,950,000		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			115,130.00000	11.51300	139,850,000		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			115,330.00000	11.53300	140,050,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			766.16600	766.16600	763.72500	763.72500			0.00	0	
AL37	On	04/02/2021	Index Future			773.70200	773.70200	771.24500	771.24500			0.00	0	
AL37	On	06/05/2021	Index Future			782.02800	782.02800	779.55400	779.55400			0.00	0	
AL37	On	05/08/2021	Index Future			790.51000	790.51000	788.01300	788.01300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			822.01700	822.01700	818.66800	818.66800			0.00	0	
AL7T	On	04/02/2021	Index Future			830.10200	830.10200	826.72900	826.72900			0.00	0	
AL7T	On	06/05/2021	Index Future			839.03500	839.03500	835.63600	835.63600			0.00	0	
AL7T	On	05/08/2021	Index Future			848.13500	848.13500	844.70300	844.70300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			719.38000	719.38000	716.89000	716.89000			0.00	0	22
ALBI	On	04/02/2021	Index Future			726.45500	726.45500	723.94800	723.94800			0.00	0	
ALBI	On	06/05/2021	Index Future			734.27300	734.27300	731.74800	731.74800			0.00	0	
ALBI	On	05/08/2021	Index Future			742.23700	742.23700	739.68800	739.68800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			257.53700	257.53700	257.35200	257.35200			489,320,300.00	190	1,00
IGOV	On	04/02/2021	Index Future			260.13500	260.13500	259.95000	259.95000			0.00	0	
IGOV	On	06/05/2021	Index Future			262.99700	262.99700	262.81400	262.81400			0.00	0	
IGOV	On	05/08/2021	Index Future			265.91200	265.91200	265.72800	265.72800			0.00	0	
Total IGOV Future												489,320,300.00	190	1,01
Total For IGOV												489,320,300.00	190	1,01
Total for Index												489,320,300.00	190	1,22
JIBAR F	On	21/10/2020	Jibar Future			3.32500	96.67500	3.33500	96.66500			0.00	0	

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			3.27000	96.73000	3.28000	96.72000				0.00	0	
JIBAR f On 15/12/2020 Jibar Future			3.13500	96.86500	3.15500	96.84500				0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.10000	96.90000	3.12000	96.88000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.04000	96.96000	3.07000	96.93000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.04500	96.95500	3.05500	96.94500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.08000	96.92000	3.11000	96.89000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.17000	96.83000	3.25500	96.74500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.32000	96.68000	3.34500	96.65500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.35000	96.65000	3.38000	96.62000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.86500	96.13500	3.89500	96.10500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.16000	95.84000	4.19500	95.80500				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			90.10000	90.10000	90.15000	90.15000				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 :										551,828,149.20	954	1,267,21
AA06 On 15/04/2021 Spot Bond					0.00000	99.89174				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			5.08500	102.25208	5.08500	102.23818				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	109.75800	10.00000	109.72800				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	109.97600	10.00000	109.94600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.20500	297.89407	4.20500	297.73589				0.00	0	10,000,00
Total ABCPI3 SPOT										0.00	0	10,000,00

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 ABCPI3										0.00	0	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.49749				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	101.04091				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.43542	9.65000	102.95247				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.78226				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.49517				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.59257				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.99145				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.28405				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.18271				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.71864				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.39031				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.48984				0.00	0	

Contract 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	0.00000				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.64730				0.00	2,820,000,000	1,410,000,000
Total ABFN25 SPOT										0.00	2,820,000,000	1,410,000,000
Total For ABFN25										0.00	2,820,000,000	1,410,000,000
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.01169				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.83752				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	102.01617				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.33739				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.64181				0.00	1,600,000,000	800,000,000
Total ABFN30 SPOT										0.00	1,600,000,000	800,000,000
Total For ABFN30										0.00	1,600,000,000	800,000,000
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.81535				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.42863				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.96990				0.00	0	200,000,000
Total ABFN33 SPOT										0.00	0	200,000,000
Total For ABFN33										0.00	0	200,000,000
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.31363				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	101.58799				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	100.86244				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.47409				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.97563				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.92272				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.18802				0.00	0	510,000,00
Total ABFN40 SPOT										0.00	0	510,000,00
Total For ABFN40										0.00	0	510,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.77193				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.36290				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.08760				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.09022				0.00	800,000,000	200,000,00
Total ABFN44 SPOT										0.00	800,000,000	200,000,00
Total For ABFN44										0.00	800,000,000	200,000,00
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.09217				0.00	660,000,000	165,000,00
Total ABFN45 SPOT										0.00	660,000,000	165,000,00
Total For ABFN45										0.00	660,000,000	165,000,00
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.34200				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	100.67874				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.71430				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.92542				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.34322				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.58111				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.02000	4.02000	4.02000	143.93722				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	58.31652	100.00000	58.16246				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.70500	7.70500	7.70500	133.40205				0.00	0	177,300,00
Total ABKI04 SPOT										0.00	0	177,300,00
Total For ABKI04										0.00	0	177,300,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.20386	100.00000	15.16352				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	97.97935				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.49500	212.37244	3.49500	212.26379				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	142.67159				0.00	0	

Contract 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			5.00500	5.00500	5.00500	175.03142				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20500	5.20500	5.20500	201.91927				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.92500	5.92500	5.92500	105.04402				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.04500	7.04500	7.04500	120.52249				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.58500	4.58500	4.58500	101.32577				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.05500	7.05500	7.05500	120.46802				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.97500	102.82257	3.97500	102.81158				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			4.42500	112.06948	4.42500	112.05616				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.64000	104.38461	4.64000	104.37137				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.74500	114.06305	4.74500	114.04851				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.61000	120.66529	6.61000	120.64397				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			7.82000	119.77345	7.82000	119.74848				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			5.16500	113.25383	5.16500	113.23788				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.93000	109.89857	6.93000	109.87788				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.41705	100.00000	10.39374				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.53500	2.53500	2.53500	312.10660				0.00	0	3,937,100,00
Total ABSI2 SPOT										0.00	0	3,937,100,00
Total For ABSI2										0.00	0	3,937,100,00
ABSI4 On 31/01/2022 Spot Bond			1.14000	169.85532	1.14000	169.77919				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.92000	9.92000	9.92000	106.10592				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.49604				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.47978				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	271.49923				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	271.49863				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	100.45964				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	100.46210				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.87894				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.47837				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.47837				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.49224				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.49224				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.54338				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.57177				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.45233				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 26/01/2021 Spot Bond					0.00000	99.92630				0.00	0	

Contract 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	100.44905				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.43683				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.76113				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.04420				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.83543				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.84375				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.83221				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.08349				0.00	800,000,000	200,000,000
Total AGL02 SPOT										0.00	800,000,000	200,000,000
Total For AGL02										0.00	800,000,000	200,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	98.37816				0.00	2,960,000,000	840,000,000
Total AGL03 SPOT										0.00	2,960,000,000	840,000,000
Total For AGL03										0.00	2,960,000,000	840,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.07241				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.35406				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	98.86270				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.02704				0.00	840,000,000	210,000,000
Total AHF2A3 SPOT										0.00	840,000,000	210,000,000
Total For AHF2A3										0.00	840,000,000	210,000,000
AHF2B On 18/07/2021 Spot Bond					0.00000	100.02704				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.03193				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.02626				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.02598				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.02899				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.03199				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.04180				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.04480				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.00552				0.00	0	150,000,000
Total AHF5A1 SPOT										0.00	0	150,000,000
Total For AHF5A1										0.00	0	150,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	100.86709				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			5.61500	112.62302	5.61500	112.60607				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.91700				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.98354				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.44863				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.17599				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.38493				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.91695				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.98346				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.44844				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.07158				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.08021				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.08598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.13588				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.34500	112.00340	6.34500	111.98429				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.61500	115.36955	5.61500	115.35219				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.84000	93.55220	11.84000	93.52296				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.43500	172.69647	5.43500	172.59910				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.27219				0.00	200,000,000	100,000,000
Total APF06 SPOT										0.00	200,000,000	100,000,000
Total For APF06										0.00	200,000,000	100,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.38936				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.67041				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.92679				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.58629				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	101.03043			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.16815			0.00	0	
Total APF13 SPOT									0.00	0	
Total For APF13									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.54437			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.55500	217.11650	5.55500	216.99339			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.57000	194.84474	5.57000	194.73417			0.00	0	
Total ASN037 SPOT									0.00	0	
Total For ASN037									0.00	0	
ASN09 On 21/10/2020 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN092 SPOT									0.00	0	
Total For ASN092									0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	101.07769			0.00	0	10,000,00
Total ASN096 SPOT									0.00	0	10,000,00
Total For ASN096									0.00	0	10,000,00
ASN09 On 20/12/2020 Spot Bond					0.00000	99.30609			0.00	0	
Total ASN099 SPOT									0.00	0	
Total For ASN099									0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.75367			0.00	0	
Total ASN111 SPOT									0.00	0	
Total For ASN111									0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.66704			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	100.65466			0.00	0	
Total ASN121 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 ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.64655				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			2.12000	167.79675	2.12000	167.71711				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.10968				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.25267				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.25507				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.16500	167.70308	2.16500	167.62326				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	50.82189				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.78038				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.64500	167.93821	5.64500	167.84243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 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	
ASN156 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	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN160 On 08/08/2021 Spot Bond					0.00000	101.11808				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.94589				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN162 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	
ASN164 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	
ASN165 On 20/06/2021 Spot Bond					0.00000	100.77818				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	
ASN173 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	
ASN177 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond					0.00000	100.53460				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.32158				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.62000	94.90654	5.62000	94.85264				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.41078				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.41747				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.45350				0.00	0	18,700,00
Total ASN204 SPOT										0.00	0	18,700,00
Total For ASN204										0.00	0	18,700,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.10164				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.25128				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.76976				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.70021				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.53299				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.40768				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.96626				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.95144				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.91368				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.57153				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.38367				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.44744				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.58173				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 20/01/2021 Spot Bond					0.00000	100.57582				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	93.28663				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.71000	5.71000	5.71000	84.73204				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.42199				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.48650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.09680				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.42541				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.73000	93.56199	5.73000	93.50858				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.45556				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.99573				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.99573				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.41074				0.00	0	16,400,00
Total ASN346 SPOT										0.00	0	16,400,00
Total For ASN346										0.00	0	16,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.43098				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.43519				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.43519				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.76964				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	100.52882				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.42620				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.44331				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.88536				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.51927				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.51927				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.52154				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.43028				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.84662				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.48212				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.42702				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.50844				0.00	0	
Total ASN415 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 ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.63709				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	99.88104				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.19978				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.48077				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.48077				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.38314				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.39645				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.54916				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.52493				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.44685				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01914				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.50542				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.61633				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.16214				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.50964				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.90100				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88204				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.29332				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.18745				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.96593				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.44153				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.53293				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 25/05/2021 Spot Bond					0.00000	100.71303				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	97.14700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.66003				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.43990				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.60818				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.58936				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.59334				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.51190				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.47528				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.46725				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.46725				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.77092				0.00	0	
Total ASN499 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 ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.37687				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.32560				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.32723				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.26557	9.00000	100.56712				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	101.11700	8.18000	100.49304				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.14122	8.36000	100.50389				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.14122	8.36000	100.50389				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.24538				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.15557				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.08091				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			100.00000	29.33046	100.00000	29.13374			450,000,000,000.00	4,500,000,000	4,500,000,000	
Total ASN522 SPOT									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
Total For ASN522									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.68874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.27500	104.24280	4.27500	104.23065				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.01500	106.51831	5.01500	106.50374				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.69869	9.30000	100.67341				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.04809				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.21647				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.84070				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.59401				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.26742				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.07000	103.57672	6.07000	100.34823				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.17732				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.23217				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.44924				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.44366				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.81500	7.81500	7.81500	108.02848				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.40680				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.40680				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.40680				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.53000	10.53000	10.53000	107.39235				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.56578				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.40572				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.39724				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.39733				0.00	0	
Total BAYA76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.40293				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.46346				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.46346				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.45880				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.47768				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.46298				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.47711				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	100.53432				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.54766				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.54766				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.54766				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.56207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.54826				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.54826				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.57664				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.99979				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.94156				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	100.57045				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.47500	7.47500	7.47500	103.71511				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.21679				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.10560				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.26727				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67584				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.61500	110.55419	6.61500	110.53432				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.93426				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.88172				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.51500	108.81348	6.51500	108.79452				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.70514				0.00	1,393,000,000	1,393,000,000
Total BGL12 SPOT										0.00	1,393,000,000	1,393,000,000
Total For BGL12										0.00	1,393,000,000	1,393,000,000
BGL13 On 20/08/2021 Spot Bond			5.61500	106.88489	5.61500	106.86880				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.06987				0.00	1,960,000,000	980,000,000
Total BGL14 SPOT										0.00	1,960,000,000	980,000,000
Total For BGL14										0.00	1,960,000,000	980,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.57746				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.14512				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.46159				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.48345				0.00	0	
Total BGL18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.22524			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.79496			0.00	0	119,000,00
Total BGT01 SPOT									0.00	0	119,000,00
Total For BGT01									0.00	0	119,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.69965			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.86958			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.86860			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			5.35500	116.02136	5.35500	116.00470			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.54638			0.00	0	
Total BID12 SPOT									0.00	0	
Total For BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.23958			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.18755			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.15331			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.85139			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.15064			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.01665				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.30058				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	100.37130				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.04407				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.20386				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.73733				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.82977				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.84268				0.00	0	7,000,00
Total BPPF20 SPOT										0.00	0	7,000,00
Total For BPPF20										0.00	0	7,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.24730				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 16/07/2023 Spot Bond					0.00000	100.02596				0.00	200,000,000	100,000,000
Total BPPF23 SPOT										0.00	200,000,000	100,000,000
Total For BPPF23										0.00	200,000,000	100,000,000
BPPF24 On 03/08/2021 Spot Bond					0.00000	101.11631				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	101.20273				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.11331				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.12259				0.00	0	20,000,000
Total BPPF27 SPOT										0.00	0	20,000,000
Total For BPPF27										0.00	0	20,000,000
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.47025				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.13586				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.40036				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.21500	108.74629	4.21500	108.73396				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.15576				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.07263				0.00	200,000,000	700,000,000
Total CBL29 SPOT										0.00	200,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CBL29										0.00	200,000,000	700,000,000
CCT01 On 23/06/2023 Spot Bond			6.97000	117.56016	6.97000	117.53816				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.49500	113.75920	8.49500	113.73334				0.00	0	256,831,900
Total CCT02 SPOT										0.00	0	256,831,900
Total For CCT02										0.00	0	256,831,900
CCT03 On 15/03/2025 Spot Bond			8.32000	111.40597	8.32000	111.38088				0.00	0	1,600,000,000
Total CCT03 SPOT										0.00	0	1,600,000,000
Total For CCT03										0.00	0	1,600,000,000
CCT04 On 17/07/2027 Spot Bond			9.27000	107.08768	9.27000	105.10089				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.97560	10.00000	109.94570				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.96953				0.00	0	2,000,000,000
Total CGR24 SPOT										0.00	0	2,000,000,000
Total For CGR24										0.00	0	2,000,000,000
CGR29 On 08/02/2021 Spot Bond					0.00000	101.71056				0.00	0	2,700,000,000
Total CGR29 SPOT										0.00	0	2,700,000,000
Total For CGR29										0.00	0	2,700,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	101.41016				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.51974				0.00	0	2,000,000,000
Total CGR41 SPOT										0.00	0	2,000,000,000
Total For CGR41										0.00	0	2,000,000,000
CGR42 On 03/08/2023 Spot Bond					0.00000	101.76690				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.45546				0.00	4,009,254,600	809,254,600
Total CGR43 SPOT										0.00	4,009,254,600	809,254,600
Total For CGR43										0.00	4,009,254,600	809,254,600
CGR45 On 30/10/2021 Spot Bond					0.00000	99.83317				0.00	2,500,000,000	2,500,000,000

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 CGR45 SPOT										0.00	2,500,000,000	2,500,000,000
Total For CGR45										0.00	2,500,000,000	2,500,000,000
CGR46 On 28/02/2023 Spot Bond					0.00000	101.10063				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.18117				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.04722				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	157.94923	3.14000	157.79121				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.09000	2.09000	2.09000	158.63823				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	109.97600	10.00000	109.94600				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	109.97600	10.00000	109.94600				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	112.80976	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	99.95674				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			6.38500	113.50986	6.38500	113.49016				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.50949	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.58550				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.92167				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.11293				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.21000	102.75459	5.21000	102.74023				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.71550	10.98000	99.68606				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	99.96281				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.89979	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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.44327				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	99.91413				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.44742				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.05682				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04754				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/12/2020 Spot Bond					0.00000	100.59785				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.72790				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 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	
CLN421 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	
CLN422 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	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.73094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.76810				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.52064				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.48403				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.47689				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN444 On 24/05/2021 Spot Bond			5.11000	108.22154	5.11000	108.20671				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.09000	167.85925	2.09000	167.77970				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.17500	126.87952	6.17500	126.80562				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.41500	125.68090	6.41500	125.60689				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.01954				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.19253				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.39364				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.81500	106.65117	5.81500	106.63428				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.92689				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.37608				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.97279				0.00	0	
Total CLN469 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 CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.13113				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: 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	
CLN47: On 29/11/2021 Spot Bond			100.00000	49.98013	100.00000	49.87011				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48: 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	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.36390				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.58303				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	101.52335				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			5.31000	108.37459	5.31000	108.35907				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	106.16938	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			5.61500	107.98883	5.61500	107.97258				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.96993				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.52809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.83227				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.01500	115.12907	6.01500	115.11022				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.73826				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.94815				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.14221				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.15066				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.42259				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.93184				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.83837				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.84451				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.10754				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	100.99842	9.96000	100.97131				0.00	0	500,000,00
Total CLN516 SPOT										0.00	0	500,000,00
Total For CLN516										0.00	0	500,000,00
CLN517 On 30/10/2022 Spot Bond			10.01000	99.78673	10.01000	99.76010				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.94322				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.96369	9.60000	100.36130				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.54797				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.80893				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	101.03408				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.07416	9.20000	101.04905				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.93110				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.51148				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.65906				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.12034				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.12034				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.51466				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.51076				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.54797				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.48821				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.03061				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.70000	8.70000	8.70000	108.94538				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.47775				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.92838				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.03523				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	120.23800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.78363				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
CLN543 On 17/01/2024 Spot Bond					0.00000	100.03442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.17000	110.11411	8.17000	110.09015				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.22000	107.39158	8.22000	107.36769				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.31000	112.00342	8.31000	111.97864				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	300.27893				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.79266				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.03895				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.03908				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.89603				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.03932				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	134.82900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.11668				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	102.87120	10.19000	104.34288				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			8.17000	111.12503	8.17000	112.57609				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.09676				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.84205				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.90964				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.72888				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.04879				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56(On 13/05/2021 Spot Bond					0.00000	101.16971				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	101.52775				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			8.40000	109.36068	8.40000	110.78796				0.00	0	
Total CLN571 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 CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.09646				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.91274				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.05460				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.53391				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: 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	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.53695				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.02908				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.29780				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.07771				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.73500				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58: On 16/09/2025 Spot Bond					0.00000	100.62158				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.02626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.71411				0.00	0	200,000,00
Total CLN585 SPOT										0.00	0	200,000,00
Total For CLN585										0.00	0	200,000,00
CLN585 On 16/09/2025 Spot Bond					0.00000	101.24108				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.61989				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.49756				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.48724				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.60925				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.52024				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.39500	131.92688	4.39500	107.23111				0.00	0	200,000,00
Total CLN592 SPOT										0.00	0	200,000,00
Total For CLN592										0.00	0	200,000,00
CLN592 On 24/11/2024 Spot Bond					0.00000	100.88023				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.32429				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.88023				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.71817				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.27985				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.56181				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.48724				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.48724				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.80706				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.09037				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.98184				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.13079				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.03033				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.86446				0.00	0	
Total CLN608 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 CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.45181	9.32000	104.42582				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	99.97269				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.12985				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.66707				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.83287				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.73493				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.37842				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	100.48403				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.51666				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.71409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.25615				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.25154				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.15850				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	99.92703				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.78500	108.87588	5.78500	108.85900				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.09360				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.45948				0.00	0	650,000,00
Total CLN627 SPOT										0.00	0	650,000,00
Total For CLN627										0.00	0	650,000,00
CLN628 On 31/07/2034 Spot Bond			12.56500	80.59273	12.56500	80.56605				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.84990				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.87000	104.05934	8.87000	104.03481				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	101.08845				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.85130				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.23080				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.05804				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.18631				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.86700				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.08330				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	101.02312				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.95316				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.18631				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.02645				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.87199				0.00	0	
Total CLN644 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 CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.47736				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.31918				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.47825				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.08330				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.75570				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.08330				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.85981				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.08330				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.78584				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 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	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.54920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.16643				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.45966				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.46540				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.48410				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	95.74400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	88.27600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	113.54800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.26227				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.33902				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.30985				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN668 On 02/05/2023 Spot Bond					0.00000	105.41496				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.58432				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.87034				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.20347				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.61787				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.01391	132.86785	5.01391	107.91858				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.01391	132.86785	5.01391	107.91928				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.89747				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.22921				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.29784				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.27288				0.00	0	200,000,00
Total CLN678 SPOT										0.00	0	200,000,00
Total For CLN678										0.00	0	200,000,00
CLN679 On 21/12/2026 Spot Bond					0.00000	100.44742				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.73083				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.25152				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.61314				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.42623				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.43927				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.06580				0.00	0	470,000,00
Total CLN685 SPOT										0.00	0	470,000,00
Total For CLN685										0.00	0	470,000,00
CLN68 On 21/06/2023 Spot Bond					0.00000	100.51337				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.52881				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.52853				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.45964				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.31238				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.45964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.32942				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	92.58770				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.24468				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	92.24619				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.83929				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.25229				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 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	100.68218				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.94224				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.59787				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.76654				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	101.07726				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	85.43055				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	86.82376				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.33215				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.57004				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.44804				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	81.88017				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.13129				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.39265				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.37776				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.45130				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.45130				0.00	0	
Total CLN715 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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.45130				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.88761				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.17052				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.16727				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.85360				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000,000.00		9,000,000,000	9,000,000,000	
Total CLN721 SPOT								10,000,000,000,000.00		9,000,000,000	9,000,000,000	
Total For CLN721								10,000,000,000,000.00		9,000,000,000	9,000,000,000	
CLN721 On 18/04/2028 Spot Bond			7.47500	103.73603	7.47500	103.71511				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 17/08/2021 Spot Bond					0.00000	101.00628				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.06500	116.71721	7.06500	116.69507				0.00	0	13,330,000,000
Total COJ05 SPOT										0.00	0	13,330,000,000
Total For COJ05										0.00	0	13,330,000,000
COJ07 On 23/03/2021 Spot Bond			5.52500	103.01970	5.52500	103.00446				0.00	0	800,000,000
Total COJ07 SPOT										0.00	0	800,000,000
Total For COJ07										0.00	0	800,000,000
COJ08 On 22/06/2026 Spot Bond			9.32000	113.02599	9.32000	112.99787				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJ08 On 09/06/2024 Spot Bond			5.79500	117.91608	5.79500	117.89768				0.00	0	50,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.45000	106.40408	6.45000	106.38552				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.73000	102.97102	9.73000	102.94414				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			9.82000	101.67172	9.82000	101.64510				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.81500	8.81500	8.81500	111.83916				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.46272				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.72580				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.45958				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.53282				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.32583				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.61407				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.56461				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2021 Spot Bond					0.00000	99.87590				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.84534				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.63543				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.43300				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.35415				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.09527				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.85207				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.03232				0.00	0	188,000,00
Total DSY02 SPOT										0.00	0	188,000,00
Total For DSY02										0.00	0	188,000,00
DSY03 On 21/11/2024 Spot Bond			8.57000	8.57000	8.57000	110.73270				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42085				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.39730				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.56500	105.29663	5.56500	105.28083				0.00	0	
Total DV2021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.95500	110.24851	5.95500	110.23093			0.00	0	303,700,00
Total DV23 SPOT									0.00	0	303,700,00
Total For DV23									0.00	0	303,700,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.72187	100.00000	24.66745			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.72187	100.00000	24.66745			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.48500	114.31462	5.48500	114.29781			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	101.68543	9.69000	101.65928			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68543	9.69000	101.65928			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.58000	93.97854	11.58000	93.94979			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75562	10.10000	101.72838			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75562	10.10000	101.72838			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	100.40263			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	99.97634			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.73776			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.92905			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.40133			0.00	0	
Total DVF22B 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 DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.20169				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	96.91909				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.40769				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.70513				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.58185				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.63070				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.63208				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.19522				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.85072				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.30868				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.84125				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.99185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.04169				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.94897	4.30000	109.93626				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.02000	107.31024	5.02000	107.29555				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.92500	113.24819	5.92500	113.22992				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81500	96.69944	5.81500	96.64379				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	84.47554	5.62000	84.42757				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	130.88171	2.25000	130.81912				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88000	131.57889	4.90500	131.29057				0.00	0	100,000,00
Total EL28 SPOT										0.00	0	100,000,00
Total For EL28										0.00	0	100,000,00
EL29 On 19/11/2029 Spot Bond			4.92800	116.39521	4.92800	116.33123				0.00	0	55,200,00
Total EL29 SPOT										0.00	0	55,200,00
Total For EL29										0.00	0	55,200,00
EL30 On 29/07/2030 Spot Bond			4.97500	112.46071	4.97500	112.39875				0.00	0	82,800,00
Total EL30 SPOT										0.00	0	82,800,00
Total For EL30										0.00	0	82,800,00
EL31 On 02/06/2031 Spot Bond			5.47500	99.53453	5.47500	99.47829				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.59000	86.59011	5.59000	86.54100				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	130.88171	2.25000	130.81912				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	141.85798				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	139.59580				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	107.12670				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	106.17985				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	106.79791				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	105.16610				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	97.64900				0.00	0	
Total ELN010 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 ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.22500	103.28995	5.22500	103.27546				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.89000	108.11694	8.89000	108.09138				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			11.43000	11.43000	11.43000	97.44315				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.78000	11.78000	11.78000	96.54037				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.97000	8.97000	8.97000	105.98507				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.97000	8.97000	8.97000	107.21827				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.11000	12.11000	12.11000	81.30477				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.82000	10.82000	10.82000	103.09285				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.11000	12.11000	12.11000	97.41607				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.61929				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.98928				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.67315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.41846				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.76775				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.72536				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.55331				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.17369				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.94963				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.71098				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.60116				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.61911				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.52760				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.51271				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.06201				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.75350				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.95947				0.00	0	100,000,00
Total EPFC45 SPOT										0.00	0	100,000,00
Total For EPFC45										0.00	0	100,000,00
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.45736				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.66687				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.68645				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.02257				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.62853				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.93093				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.88653				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.00189				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.89541				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	100.93976				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.87237				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85104				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.98411				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.43500	111.98094	5.43500	111.96462				0.00	0	8,800,00
Total ES23 SPOT										0.00	0	8,800,00
Total For ES23										0.00	0	8,800,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.38803	10.00000	102.36088				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.09000	99.38341	8.09000	99.36176				0.00	0	3,615,700,00
Total ES26 SPOT										0.00	0	3,615,700,00
Total For ES26										0.00	0	3,615,700,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.42397	7.85000	100.40272				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.86500	72.27926	11.92500	71.94897				0.00	0	4,939,400,00
Total ES33 SPOT										0.00	0	4,939,400,00
Total For ES33										0.00	0	4,939,400,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.75539	7.50000	100.73490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.46500	70.48415	12.46500	70.46086				0.00	0	4,761,700,00
Total ES42 SPOT										0.00	0	4,761,700,00
Total For ES42										0.00	0	4,761,700,00
ES42/R On 25/04/2042 Spot Bond			8.50000	99.93179	8.50000	99.90907				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.04235				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.51270				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.46072				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.45554				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.13945				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.88037				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.91301				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.95733				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.88749				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.12325				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.93253				0.00	0	300,000,00
Total FIFC35 SPOT										0.00	0	300,000,00
Total For FIFC35										0.00	0	300,000,00
FRB13 On 02/06/2021 Spot Bond					0.00000	101.24341				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.34500	5.34500	5.34500	106.61958				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.78877				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.28193				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.28500	103.08397	6.28500	103.06673				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.16373				0.00	0	20,000,00
Total FRB20 SPOT										0.00	0	20,000,00
Total For FRB20										0.00	0	20,000,00
FRB21 On 24/11/2021 Spot Bond					0.00000	103.87098				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.09208				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.25375				0.00	0	
Total FRB23 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 FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.55724			0.00	0	309,792,00
Total FRB24 SPOT									0.00	0	309,792,00
Total For FRB24									0.00	0	309,792,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.81139			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.76977			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.67000	110.55228	8.67000	110.52665			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.14000	169.85532	1.14000	169.77919			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.78500	2.78500	2.78500	309.90164			0.00	0	20,000,00
Total FRBI23 SPOT									0.00	0	20,000,00
Total For FRBI23									0.00	0	20,000,00
FRBI25 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	142.84430			0.00	0	167,000,00
Total FRBI25 SPOT									0.00	0	167,000,00
Total For FRBI25									0.00	0	167,000,00
FRBI28 On 31/03/2028 Spot Bond			4.50500	180.99040	4.50500	180.89270			0.00	0	212,700,00
Total FRBI28 SPOT									0.00	0	212,700,00
Total For FRBI28									0.00	0	212,700,00
FRBI29 On 31/03/2029 Spot Bond			5.05500	5.05500	5.05500	93.67456			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	202.32232		10,370,000,000,000.00	2,000,000,000	1,000,000,00	
Total FRBI33 SPOT								10,370,000,000,000.00	2,000,000,000	1,000,000,00	
Total For FRBI33								10,370,000,000,000.00	2,000,000,000	1,000,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.77500	79.88880	5.77500	79.84297			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80000	80.55957	5.80000	80.51343			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 30/11/2020 Spot Bond			3.45006	3.45006	3.45006	99.54569				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			5.39620	5.39620	5.39620	80.84202				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.47616	5.47616	5.47616	80.08968				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			4.57500	4.57500	4.57500	135.14293				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	79.36178				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.20000	167.63025	2.20000	167.55034				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.06000	165.85508	3.06000	165.77217				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.84654				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.29741				0.00	0	
Total FRC251 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 FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.54791				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	101.92665				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.57963				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.65147				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.32100				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.13387			18,209,600,000,000.00	1,900,000,000	950,000,000	
Total FRC272 SPOT									18,209,600,000,000.00	1,900,000,000	950,000,000	
Total For FRC272									18,209,600,000,000.00	1,900,000,000	950,000,000	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.60043	9.80000	104.57324			0.00	0		
Total FRC274 SPOT									0.00	0		
Total For FRC274									0.00	0		
FRC27: On 12/12/2020 Spot Bond					0.00000	100.55699				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.55917				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.64708				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.87536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.50039				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	108.43305				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 26/01/2021 Spot Bond					0.00000	100.02494				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.43636				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.49871				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.55700				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.43277				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.39196				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 26/01/2021 Spot Bond					0.00000	101.59756				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.02527				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.02472				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	101.01975				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.03831				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 15/11/2020 Spot Bond					0.00000	101.60771				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.58167				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.79172				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	101.28297				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.27754				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.93616				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	100.28237				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.37945				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.74482				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.13451				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.42297				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.49054				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.55000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.89000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.54102				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.18000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	92.69469				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.57112				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.31905				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	97.79694				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.54091				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 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 FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond					0.00000	99.92770				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.55398				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.49610				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.25919				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.54106				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.26627				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.77598				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.08104				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.08305				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.22629				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.22629				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	

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 05/03/2021 Spot Bond					0.00000	100.55032				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.85292				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	104.42722				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.05889				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.63383				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.32991				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.55235				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.64494				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.83685				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.44340				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.08952				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.14065				0.00	0	
Total FRC345 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 FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.40647				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.30180				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	166.22450				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	166.34817				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.76000	2.76000	2.76000	166.38943				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.20500	89.35747	5.20500	89.30750				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.52000	96.14943	5.52000	96.09508				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.74525				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.95341				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.70596				0.00	500,000,000	250,000,000
Total FRJ22 SPOT										0.00	500,000,000	250,000,000
Total For FRJ22										0.00	500,000,000	250,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.37931				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.60194				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	0	10,000,00
Total For FRJ24										0.00	0	10,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.99748				0.00	1,080,000,000	13,920,000,00
Total FRJ25 SPOT										0.00	1,080,000,000	13,920,000,00
Total For FRJ25										0.00	1,080,000,000	13,920,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.79013				0.00	200,000,000	200,000,00
Total FRJ26 SPOT										0.00	200,000,000	200,000,00
Total For FRJ26										0.00	200,000,000	200,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.55364				0.00	20,000,000,000	10,000,000,00
Total FRJ27 SPOT										0.00	20,000,000,000	10,000,000,00
Total For FRJ27										0.00	20,000,000,000	10,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.22365				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.98800	4.98800	4.98800	111.98627				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	97.10335				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.35686				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.97539				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.58000	95.40133	5.58000	95.34724				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.50500	196.10137	5.50500	195.99041				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	93.68325	5.72000	93.62980				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.53500	5.53500	5.53500	195.40938				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.12500	137.67319	4.12500	137.60047				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	122.53748	3.70500	122.47411				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.57000	95.52551	5.57000	95.47140				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65500	193.21643	5.65500	193.10634				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.70500	192.26642	5.70500	192.15664				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.65500	174.94750	3.65500	140.22235				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.73500	191.69918	5.73500	191.58956				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.72000	93.68325	5.72000	93.62980				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.45500	170.03696	5.45500	169.94087				0.00	0	142,300,00
Total FRS126 SPOT										0.00	0	142,300,00
Total For FRS126										0.00	0	142,300,00
FRS127 On 31/01/2038 Spot Bond			6.47000	85.10039	6.47000	85.05014				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.34500	171.26573	5.34500	171.16945				0.00	0	
Total FRS129 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 FRS129									0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.40500	170.59424	5.40500	170.49805			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.24500	182.36578	6.24500	182.25904			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.40000	85.85917	6.40000	85.80865			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	93.62980			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.70000	93.92636	5.70000	93.87282		6,270,000,000,000.00	1,100,000,000	2,300,000,000	
Total FRS136 SPOT								6,270,000,000,000.00	1,100,000,000	2,300,000,000	
Total For FRS136								6,270,000,000,000.00	1,100,000,000	2,300,000,000	
FRS13 On 31/03/2028 Spot Bond			5.21500	172.73099	5.21500	172.63448			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.01500	186.50357	6.01500	186.39555			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.34500	171.26573	5.34500	171.16945			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.34500	171.26573	5.34500	171.16945			0.00	0	
Total FRS143 SPOT									0.00	0	
Total For FRS143									0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.63500	168.04792	5.63500	167.95214			0.00	0	
Total FRS145 SPOT									0.00	0	
Total For FRS145									0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.42500	136.02939	4.42500	135.95644			0.00	0	
Total FRS146 SPOT									0.00	0	
Total For FRS146									0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.90000	168.25581	1.90000	168.17694			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.69500	167.39082	5.69500	167.29515				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.73500	166.95440	5.73500	166.85879				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.39500	136.19275	4.39500	136.11982				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.21000	172.78765	5.21000	172.69112				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.74500	5.74500	5.74500	166.74990				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.33972				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.29609				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.79680				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.18571				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.41852				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.91124				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	6.89673				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.02223				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.02973				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17(On 19/07/2024 Spot Bond					0.00000	14.89206				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.48277				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.36331				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	127.41156				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	143.72538				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	141.93237				0.00	0	
Total FRS186 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 FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	155.87187				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	124.24244				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	20.93612				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.03775				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.19564				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.04874				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.83096				0.00	0	10,000,00
Total FRS201 SPOT										0.00	0	10,000,00
Total For FRS201										0.00	0	10,000,00
FRS20 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	
FRS20 On 15/03/2021 Spot Bond					0.00000	106.55259				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.10293				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	114.29215				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	130.37523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.90110				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	130.69247				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	121.05577				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	104.12330				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 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	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	104.50007				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.37810				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	103.84579				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.41163				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	105.00381				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS224 On 07/07/2025 Spot Bond					0.00000	103.83588				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.44340				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	103.89740				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.17591				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	103.53860				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	101.06784				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	95.36014				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	96.54403				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	95.92705				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	0.00000				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS235 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	
FRS236 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	100.21263				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	309.37533				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.58500	311.81606	2.58500	311.66406				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.58500	2.58500	2.58500	311.66406				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.14000	169.85532	1.14000	169.77919				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.29268				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.39000	169.32681	1.39000	169.24976				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16969				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.42000	88.46083	5.42000	88.41106				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02500	63.24051	5.02500	93.44612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	140.84428				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.82500	3.82500	3.82500	139.26743				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.64500	3.64500	3.64500	302.46195				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.53500	4.53500	4.53500	108.19984				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.06500	120.82574	6.06500	120.80601				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.27000	116.44732	6.27000	116.42779				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.90000	113.04092	6.90000	113.01986				0.00	0	520,000,0€
Total FRX26 SPOT										0.00	0	520,000,0€
Total For FRX26										0.00	0	520,000,0€
FRX27 On 07/03/2027 Spot Bond			7.02000	117.32150	7.02000	117.29914				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.48000	117.72964	7.48000	117.70615				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.70000	108.76391	8.70000	108.73875				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.08000	104.35448	9.08000	104.32930				0.00	0	50,000,0€
Total FRX31 SPOT										0.00	0	50,000,0€
Total For FRX31										0.00	0	50,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			9.64000	106.64208	9.64000	106.61451				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.55500	71.37254	11.55500	71.35051				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.26905				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.32886				0.00	0	80,000,00
Total FS6A3 SPOT										0.00	0	80,000,00
Total For FS6A3										0.00	0	80,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.82629				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.73660				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.78398				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.81273				0.00	0	47,000,00
Total FS7A3 SPOT										0.00	0	47,000,00
Total For FS7A3										0.00	0	47,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.82119				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.26970				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.03153				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.63939				0.00	0	
Total GBL05 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 GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.73972				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.56526				0.00	0	210,000,00
Total GH5A21 SPOT										0.00	0	210,000,00
Total For GH5A21										0.00	0	210,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.77380				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.82328				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.16272				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.65500	102.79847	4.65500	102.74264				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.58343				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.06389				0.00	0	200,000,00
Total GRT11 SPOT										0.00	0	200,000,00
Total For GRT11										0.00	0	200,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.12744				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.20305				0.00	0	20,000,00
Total GRT16 SPOT										0.00	0	20,000,00
Total For GRT16										0.00	0	20,000,00
GRT17 On 17/10/2023 Spot Bond			5.51500	112.74009	5.51500	112.72324				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.51772				0.00	0	319,000,00

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 GRT19 SPOT										0.00	0	319,000,00
Total For GRT19										0.00	0	319,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.17283				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.62000	103.89835	8.62000	103.87426				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01965				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.20658				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.20628				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.94480				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49842				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.60748				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.50493				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.52722				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.82659				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.72593				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.83357				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.99673				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.35288				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.18847				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.28332				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.84015				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.23527				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.01115				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.86691				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.34734				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.36153				0.00	0	
Total GRT44 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 GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.38954				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.36851				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.81252				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.28736				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	102.08375				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.96485				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.06069				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.70737				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.38002				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.27054				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.46941				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.96317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.81415				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.65445				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.59713				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	100.30440				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.28435				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.27869				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.18500	306.56794	3.18500	306.41354				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.54500	3.54500	3.54500	308.11659				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.32000	108.47411	10.32000	101.76827				0.00	0	770,000,00
Total HWAY30 SPOT										0.00	0	770,000,00
Total For HWAY30										0.00	0	770,000,00
HWAY3 On 28/02/2033 Spot Bond			5.53500	71.19984	5.53500	89.18997				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			11.98500	83.82495	11.98500	83.79844				0.00	0	4,450,000,00
Total HWAY34 SPOT										0.00	0	4,450,000,00
Total For HWAY34										0.00	0	4,450,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.10770	100.00000	11.08325				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.01500	83.14490	12.01500	83.11855				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	11.10699	100.00000	11.08254				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	100.27972				0.00	0	40,100,000,00
Total HWF11 SPOT										0.00	0	40,100,000,00
Total For HWF11										0.00	0	40,100,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.09861				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.73332				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.97500	144.18994	2.97500	144.11819			171,550,097,145,000.00	57,663,898,200	214,706,852,200	
Total I2025 SPOT									171,550,097,145,000.00	57,663,898,200	214,706,852,200	
Total For I2025									171,550,097,145,000.00	57,663,898,200	214,706,852,200	
I2029 On 31/03/2029 Spot Bond			4.18500	100.11113	4.18500	100.05796			563,189,954,373,000.00	134,573,465,800	218,094,932,900	
Total I2029 SPOT									563,189,954,373,000.00	134,573,465,800	218,094,932,900	
Total For I2029									563,189,954,373,000.00	134,573,465,800	218,094,932,900	
I2033 On 28/02/2033 Spot Bond			4.70500	94.16992	4.70500	94.11854			297,761,230,358,000.00	63,286,127,600	119,892,583,800	
Total I2033 SPOT									297,761,230,358,000.00	63,286,127,600	119,892,583,800	
Total For I2033									297,761,230,358,000.00	63,286,127,600	119,892,583,800	
I2038 On 31/01/2038 Spot Bond			4.82000	105.42711	4.82000	105.36948			439,214,338,448,000.00	298,592,186,400	281,027,608,300	
Total I2038 SPOT									439,214,338,448,000.00	298,592,186,400	281,027,608,300	
Total For I2038									439,214,338,448,000.00	298,592,186,400	281,027,608,300	

Contract Details	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										19,214,338,448,000.00	298,592,186,400	281,027,608,30
I2046 On 31/03/2046 Spot Bond			4.77500	94.08217	4.77500	94.03073				498,627,830,765,000.00	104,424,676,600	256,500,638,30
Total I2046 SPOT										18,627,830,765,000.00	104,424,676,600	256,500,638,30
Total For I2046										18,627,830,765,000.00	104,424,676,600	256,500,638,30
I2050 On 31/12/2050 Spot Bond			4.81000	95.74986	4.80000	95.87081				299,039,579,747,000.00	270,070,598,700	279,541,494,00
Total I2050 SPOT										19,039,579,747,000.00	270,070,598,700	279,541,494,00
Total For I2050										19,039,579,747,000.00	270,070,598,700	279,541,494,00
IBL101 On 24/05/2022 Spot Bond			5.33000	5.33000	5.33000	109.33571				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.18175				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.30500	305.53143	3.30500	305.37657				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.01983				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.78388				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.03551				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.82214				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.86859				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.48287				0.00	0	20,000,00
Total IBL123 SPOT										0.00	0	20,000,00
Total For IBL123										0.00	0	20,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.90827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.11905				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.82663				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.15500				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.00092				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.37459				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.02515				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.83278				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.77746				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.62445				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.55383				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.83398				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.79159				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.78734				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.48027				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.43121				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.23622				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.67910				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.71020				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.87972				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.25000	1.25000	1.25000	169.54596				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	109.97600	10.00000	109.94600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.97500	114.54219	5.97500	114.52386				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.19978				0.00	0	
Total IBL65 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 IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.54000	169.01081	1.54000	168.93323				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.94702				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.40500	115.21902	4.40500	115.20538				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.33196				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.21500	107.79459	4.21500	107.78236				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	70.60723	100.00000	70.45181				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	100.90020				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.44300				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.59847				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.21500	100.00000	5.21500	99.98571				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.82000	109.86219	7.82000	109.83930				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.98509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG07 On 13/05/2030 Spot Bond			10.33000	110.60381	10.33000	110.74504				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.63714				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			8.44000	115.18393	8.44000	115.15792				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG11 On 26/04/2021 Spot Bond					0.00000	99.90510				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	98.60521				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.91489				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.59493				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.26942				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.01916				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.47745				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.67840				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.39754				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.42443				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.62522				0.00	880,000,000	220,000,000
Total IDCG22 SPOT										0.00	880,000,000	220,000,000
Total For IDCG22										0.00	880,000,000	220,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.88751				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.49620				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.32000	108.09438	7.32000	108.07314				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.07000	101.91918	5.07000	101.90537				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	109.97600	10.00000	109.94600				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	100.76475				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.27847				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.74507				0.00	0	
Total ING383 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 ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.11861				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.80509				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.94454				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.51500	104.29991	6.51500	104.28167				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.32128				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	109.97600	10.00000	109.94600				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	100.67262				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.49983				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.49045				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.39494				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.40281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.41069				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.94432				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.52775				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.13238				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08425				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.01916				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.03836				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.35414				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.55177				0.00	0	10,000,00
Total IPF31 SPOT										0.00	0	10,000,00
Total For IPF31										0.00	0	10,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.28468				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.52275				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.61792	2.75000	100.61045			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			6.10500	162.97852	6.10500	162.88356			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.74206			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.51500	104.15286	6.51500	104.13463			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.83927			0.00	0	10,000,00
Total IV035 SPOT									0.00	0	10,000,00
Total For IV035									0.00	0	10,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.72129			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.58247			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.64000	3.64000	3.64000	164.58792			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.46291			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.33500	104.87082	7.33500	104.84996			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.90666			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.35000	7.35000	7.35000	110.45573			0.00	0	
Total IV043 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 IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.76305				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.14000	167.75510	2.14000	167.67538				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.80765				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	99.06063				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.00500	164.04229	6.00500	163.94718				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	100.29595				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.51500	101.43140	10.51500	101.40315				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.83000	109.38523	5.83000	109.36806				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.34186				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.35081				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.34484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.56810				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.48000	106.53367	5.48000	106.51802				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.57297				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.12582				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.65105				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.51735				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.81831				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.87923				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.69300				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.59757				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.64986				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	100.40256				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.18208				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.12169				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.69955				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	101.01668				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	800,000,00
Total IVC155 SPOT										0.00	0	800,000,00
Total For IVC155										0.00	0	800,000,00
IVC156 On 22/04/2021 Spot Bond					0.00000	99.98705				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.29810				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.49976				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.56684				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.34527				0.00	0	
Total IVC167 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 IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.81254				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.82517				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.03166				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.89430				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.64920				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.29111				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.18542				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.04777				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.36132				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.94698				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.00097				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.50509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.36420				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.08250				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.93757				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	99.86484				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	99.79221				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.71969				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.64728				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.57496				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.50276				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.46155				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.42037				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.13212				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.05961				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.85000	3.85000	3.85000	98.98721				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.54519				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.10455				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.81500	103.17056	6.81500	103.15168				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.75205				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.24433				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02674				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.95515				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.45772				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,700,000,00
Total KAP017 SPOT										0.00	0	32,700,000,00
Total For KAP017										0.00	0	32,700,000,00
KAP11 On 24/10/2022 Spot Bond					0.00000	100.49779				0.00	0	1,500,000,00
Total KAP11 SPOT										0.00	0	1,500,000,00
Total For KAP11										0.00	0	1,500,000,00
KW01 On 31/10/2027 Spot Bond			8.41000	126.26829	8.41000	126.24003				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.73564				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.62647				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.29500	109.73040	6.29500	109.71181				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.69901				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.81500	105.18159	8.81500	105.15667				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.96376				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.09056				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.39000	95.77805	12.39000	95.74677				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.36500	104.41385	9.36500	104.38775				0.00	0	60,000,00

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 LBK29 SPOT										0.00	0	60,000,00
Total For LBK29										0.00	0	60,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	93.87546				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.46627				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.06577				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.16996				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.00520				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.59581				0.00	680,000,000	170,000,00
Total LBK37 SPOT										0.00	680,000,000	170,000,00
Total For LBK37										0.00	680,000,000	170,000,00
LBK38 On 16/02/2023 Spot Bond					0.00000	83.02426				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.88589				0.00	200,000,000	100,000,00
Total LGL05 SPOT										0.00	200,000,000	100,000,00
Total For LGL05										0.00	200,000,000	100,000,00
LGL06 On 04/10/2022 Spot Bond			5.86500	108.37920	5.86500	108.36199				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.78878				0.00	0	200,000,00
Total LGL07 SPOT										0.00	0	200,000,00
Total For LGL07										0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.26930				0.00	40,000,000	20,000,00
Total LGL08 SPOT										0.00	40,000,000	20,000,00
Total For LGL08										0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	100.96703				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.42287				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.69479				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.78663				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.50415				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.76733				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.81294				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.82242				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.15252				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.18364				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.83809				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.87192				0.00	0	
Total LRFB3 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.89728				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.60514				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.76390				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.05798				0.00	0	130,000,00
Total MBF061 SPOT										0.00	0	130,000,00
Total For MBF061										0.00	0	130,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.79175				0.00	10,000,000,000	10,000,000,00
Total MBF063 SPOT										0.00	10,000,000,000	10,000,000,00
Total For MBF063										0.00	10,000,000,000	10,000,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	99.84806				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.52720				0.00	0	1,000,000,00
Total MBF066 SPOT										0.00	0	1,000,000,00
Total For MBF066										0.00	0	1,000,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.69937				0.00	200,000,000	53,000,000,00
Total MBP038 SPOT										0.00	200,000,000	53,000,000,00
Total For MBP038										0.00	200,000,000	53,000,000,00
MBP03 On 23/02/2021 Spot Bond					0.00000	100.82927				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.76157				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.10008				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	99.93961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.92657				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.27927				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42211				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.37088				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.71336				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.27928				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.28554				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.90125				0.00	100,000,000	98,600,000,00
Total MBP050 SPOT										0.00	100,000,000	98,600,000,00
Total For MBP050										0.00	100,000,000	98,600,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.45532				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.64000	103.11862	4.64000	103.10575			371,200,000,000.00		80,000,000	40,000,00
Total MMIG02 SPOT									371,200,000,000.00		80,000,000	40,000,00
Total For MMIG02									371,200,000,000.00		80,000,000	40,000,00
MMIG0 On 12/08/2025 Spot Bond			7.36500	7.36500	7.36500	117.82331			0.00		0	
Total MMIG04 SPOT									0.00		0	
Total For MMIG04									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2022 Spot Bond			5.37500	111.40501	5.37500	111.38896				0.00	0	1,063,000,00
Total MMIG05 SPOT										0.00	0	1,063,000,00
Total For MMIG05										0.00	0	1,063,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.89329				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.43107				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.61357				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.97000	109.69082	7.97000	109.66739				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.99603				0.00	100,000,000	50,000,00
Total MTN07 SPOT										0.00	100,000,000	50,000,00
Total For MTN07										0.00	100,000,000	50,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.80702				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.74313				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.42759				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.21596				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.41734				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.98076				0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.01953				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.89419				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.75525				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.13180				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.63115				0.00	0	10,000,00
Total MTN19 SPOT										0.00	0	10,000,00
Total For MTN19										0.00	0	10,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	100.41748				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97519				0.00	40,000,000	20,000,00
Total MTN21 SPOT										0.00	40,000,000	20,000,00
Total For MTN21										0.00	40,000,000	20,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.87447				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.92000	105.26382	7.92000	103.35263				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.86368				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.07808				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.87234				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.85657				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.85656				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.74765				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.28528				0.00	0	181,182,30
Total N6C26 SPOT										0.00	0	181,182,30
Total For N6C26										0.00	0	181,182,30
N6D26 On 21/12/2020 Spot Bond					0.00000	100.43312				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.45141				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.58963				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.13541				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.38873				0.00	0	82,499,40
Total N7B25 SPOT										0.00	0	82,499,40
Total For N7B25										0.00	0	82,499,40
N7C25 On 20/03/2022 Spot Bond					0.00000	100.50845				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	100.61005			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.70335			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.43500	108.97054	5.43500	108.95466			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.91500	112.69732	5.91500	112.67947			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.85000	109.69746	8.85000	109.67165			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.67971			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.30044			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16439			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.03570			0.00	0	200,000,00
Total NBG04G SPOT									0.00	0	200,000,00
Total For NBG04G									0.00	0	200,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	99.93811			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.03000	103.93007	5.03000	103.91582		1,006,000,000,000.00		200,000,000	100,000,00
Total NBK11A SPOT								1,006,000,000,000.00		200,000,000	100,000,00
Total For NBK11A								1,006,000,000,000.00		200,000,000	100,000,00
NBK12 On 19/03/2021 Spot Bond			5.21500	102.52209	5.21500	102.50775		0.00		0	
Total NBK12A 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 NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.85411	9.38000	100.82916			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.48000	113.93016	5.48000	113.91315			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.33500	106.26998	4.33500	106.25753			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.78000	106.72032	4.78000	106.70663			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.97000	114.81408	5.97000	114.79573		7,074,450,000,000.00	1,185,000,000	1,185,000,000	
Total NBK16A SPOT								7,074,450,000,000.00	1,185,000,000	1,185,000,000	
Total For NBK16A								7,074,450,000,000.00	1,185,000,000	1,185,000,000	
NBK17 On 22/04/2026 Spot Bond			6.74000	114.55069	6.74000	114.52994			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.31000	110.35094	5.31000	110.33514			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.73000	120.76225	6.73000	120.74041			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.54539			0.00	1,080,000,000	568,000,000
Total NBK20B SPOT									0.00	1,080,000,000	568,000,000
Total For NBK20B									0.00	1,080,000,000	568,000,000
NBK21 On 21/07/2027 Spot Bond			7.77000	117.46176	7.77000	117.43743			0.00	0	10,000,000
Total NBK21A SPOT									0.00	0	10,000,000
Total For NBK21A									0.00	0	10,000,000
NBK22 On 19/11/2022 Spot Bond			5.29500	113.53254	5.29500	113.51642			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.45500	122.58224	6.45500	122.56108			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.49500	123.25077	7.49500	123.22613				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
NBK24I On 11/02/2022 Spot Bond					0.00000	100.99071				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.87500	4.87500	4.87500	114.43167				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.83812				0.00	0	200,000.00
Total NBK25B SPOT										0.00	0	200,000.00
Total For NBK25B										0.00	0	200,000.00
NBK26 On 10/05/2023 Spot Bond			100.00000	26.64312	100.00000	26.58446				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.15523				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.68000	120.43690	7.68000	120.41224				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.81000	115.56952	4.81000	115.55459			962,000,000.000.00		200,000,000	100,000.00
Total NBK28A SPOT									962,000,000,000.00	200,000,000	100,000.00	
Total For NBK28A									962,000,000,000.00	200,000,000	100,000.00	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.92400				0.00	600,000,000	360,000.00
Total NBK28B SPOT										0.00	600,000,000	360,000.00
Total For NBK28B										0.00	600,000,000	360,000.00
NBK29 On 31/07/2026 Spot Bond			6.84000	119.56751	6.84000	119.54566				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.44000	114.14084	5.44000	114.12419				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30I On 18/02/2021 Spot Bond					0.00000	101.38145				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31A On 09/11/2023 Spot Bond			5.56500	114.88619	5.56500	114.86905				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31B On 17/02/2023 Spot Bond					0.00000	101.30194				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34A On 10/05/2021 Spot Bond					0.00000	101.30947				0.00	0	10,000,00
Total NBK34B SPOT										0.00	0	10,000,00
Total For NBK34B										0.00	0	10,000,00
NBK35A On 10/05/2023 Spot Bond					0.00000	103.47313				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36A On 10/05/2026 Spot Bond					0.00000	102.76137				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38A On 02/08/2021 Spot Bond					0.00000	101.55398				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.64500	9.64500	9.64500	69.06847				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40A On 31/07/2026 Spot Bond					0.00000	104.74549				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42A On 21/02/2022 Spot Bond					0.00000	101.41081				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43A On 20/02/2024 Spot Bond					0.00000	102.98500				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44A On 15/02/2021 Spot Bond					0.00000	101.02345				0.00	0	
Total NBK44B 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 NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.06513				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.04083				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.56275				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.03076				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.51735				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.41896				0.00	2,140,000,000	1,070,000,000
Total NBK50B SPOT										0.00	2,140,000,000	1,070,000,000
Total For NBK50B										0.00	2,140,000,000	1,070,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	101.37366				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.74412				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.54718				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.86202				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.56551				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.06648				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	10,000,00
Total For NBKB56										0.00	0	10,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.27424				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.47252				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17602				0.00	0	200,000,00
Total NBKB59 SPOT										0.00	0	200,000,00
Total For NBKB59										0.00	0	200,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.02672				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.68099				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.44339				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			8.81500	106.26168	8.81500	106.23636				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.43932				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.85000	105.65098	8.85000	105.62571				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.44339				0.00	0	
Total NCLN87 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 NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.44980				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.45794				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.57204				0.00	15,000,000	115,000,00
Total NEDT1A SPOT										0.00	15,000,000	115,000,00
Total For NEDT1A										0.00	15,000,000	115,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.16761				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.02622				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.59699				0.00	680,000,000	340,000,00
Total NGL01 SPOT										0.00	680,000,000	340,000,00
Total For NGL01										0.00	680,000,000	340,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.96526				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.94663				0.00	200,000,000	120,000,00
Total NGL02 SPOT										0.00	200,000,000	120,000,00
Total For NGL02										0.00	200,000,000	120,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.33498				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.54874				0.00	0	670,000,00
Total NGL04 SPOT										0.00	0	670,000,00
Total For NGL04										0.00	0	670,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.75798				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.80954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.10845				0.00	1,200,000,000	300,000,00
Total NGL07 SPOT										0.00	1,200,000,000	300,000,00
Total For NGL07										0.00	1,200,000,000	300,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	100.37496				0.00	800,000,000	200,000,00
Total NGL08 SPOT										0.00	800,000,000	200,000,00
Total For NGL08										0.00	800,000,000	200,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.45881				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.46957				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.59810				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.73787				0.00	0	10,000,00
Total NGT104 SPOT										0.00	0	10,000,00
Total For NGT104										0.00	0	10,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	98.79873				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.85422				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	105.95715	13.50000	105.91954				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.69021				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	100.05093				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.90416				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.14909				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.72380				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.03649				0.00	0	10,000,00
Total NHM014 SPOT										0.00	0	10,000,00
Total For NHM014										0.00	0	10,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.67847				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.51393				0.00	0	670,000,00
Total NHM016 SPOT										0.00	0	670,000,00
Total For NHM016										0.00	0	670,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	100.90020				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.12960				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.16792				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70500	5.70500	5.70500	192.15664				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71500	4.71500	4.71500	178.40414				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	139.80014				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.88500	3.88500	3.88500	102.37104				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.57000	5.57000	5.57000	95.47140				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	139.21149				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			4.22500	4.22500	4.22500	137.04994				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.75500	4.75500	4.75500	177.93456				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.50500	180.99040	4.50500	180.89270				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.68500	94.10919	5.68500	94.05559				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.34106				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	103.41464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.43873				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	95.92127				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.60049				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.53352				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.66396				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	100.85808				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.52782				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.27933				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.35377				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.79253				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.87233				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.13497				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	110.93727				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.21780				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	110.77168				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	111.29825				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.53490				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.82179				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.96257				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.07680				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.60115				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.15409				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.56517				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	119.74000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.67951				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.59000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.59000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	105.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	104.14000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	99.49129				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total NNF019 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total For NNF019									10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
NNF02 On 01/08/2022 Spot Bond					0.00000	84.52235				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	84.52235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	122.53282				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.97241				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.59298				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.85655				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.84710				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.84875				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.79327				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.64032				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.09954				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.91203				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.87241				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.71129				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.31204				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.73494				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.96500	111.52544	5.96500	111.50762				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.43500	194.06851	3.43500	193.96944				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.02000	123.09215	9.02000	123.06248				0.00	0	2,900,00
Total NRA028 SPOT										0.00	0	2,900,00
Total For NRA028										0.00	0	2,900,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.97641	100.00000	16.93884				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	100.80629				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.03063				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.96333				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.46884				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.62109				0.00	0	
Total NTC25 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 NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.75425				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.48355				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.49054				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.38219				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.58976				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.49874				0.00	2,540,000,000	25,000,000,000
Total NTC32 SPOT										0.00	2,540,000,000	25,000,000,000
Total For NTC32										0.00	2,540,000,000	25,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.41682				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.16500	107.84986	5.16500	107.83467				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			7.03000	115.64587	7.03000	115.62380				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			5.36500	110.98072	5.36500	110.96449				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			7.35500	117.35119	7.35500	117.32778				0.00	0	910,000,000

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 OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.07139				0.00	860,000,000	275,000,00
Total OML11 SPOT										0.00	860,000,000	275,000,00
Total For OML11										0.00	860,000,000	275,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.56080				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.57752				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600				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	100.79214				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.17801				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.06208				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.76270				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.89725				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.01555				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.03244				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
PRE2D On 20/02/2022 Spot Bond					0.00000	101.04934				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.00500	120.76341	7.07000	120.38638			795,753,327,843,000.00	2,254,925,528,600	1,661,289,788,400	
Total R186 SPOT									15,753,327,843,000.00	254,925,528,600	561,289,788,400	
Total For R186									15,753,327,843,000.00	254,925,528,600	561,289,788,400	
R197 On 07/12/2023 Spot Bond			2.23500	314.92866	2.23500	314.77812			35,711,836,420,500.00	15,978,450,300	55,706,701,500	
Total R197 SPOT									35,711,836,420,500.00	15,978,450,300	55,706,701,500	
Total For R197									35,711,836,420,500.00	15,978,450,300	55,706,701,500	
R202 On 07/12/2033 Spot Bond			4.70500	212.41303	4.70500	212.29739			288,160,847,238,000.00	61,245,663,600	136,867,505,500	
Total R202 SPOT									18,160,847,238,000.00	61,245,663,600	136,867,505,500	
Total For R202									18,160,847,238,000.00	61,245,663,600	136,867,505,500	
R2023 On 28/02/2023 Spot Bond			4.30500	108.74644	4.31500	108.71037			677,902,646,313,000.00	854,332,786,600	770,880,979,100	
Total R2023 SPOT									17,902,646,313,000.00	854,332,786,600	770,880,979,100	
Total For R2023									17,902,646,313,000.00	854,332,786,600	770,880,979,100	
R2030 On 31/01/2030 Spot Bond			9.32000	93.70353	9.32000	93.68034			022,861,576,672,000.00	1,182,710,469,600	1,328,431,036,500	
Total R2030 SPOT									12,861,576,672,000.00	182,710,469,600	328,431,036,500	
Total For R2030									12,861,576,672,000.00	182,710,469,600	328,431,036,500	
R2032 On 31/03/2032 Spot Bond			10.36000	86.53457	10.36000	86.51056			810,664,890,176,000.00	1,333,075,761,600	811,887,841,200	
Total R2032 SPOT									10,664,890,176,000.00	333,075,761,600	811,887,841,200	
Total For R2032									10,664,890,176,000.00	333,075,761,600	811,887,841,200	
R2035 On 28/02/2035 Spot Bond			11.16000	85.08192	11.16000	85.05640			955,499,654,744,000.00	175,223,983,400	1,142,087,289,500	
Total R2035 SPOT									15,499,654,744,000.00	175,223,983,400	142,087,289,500	
Total For R2035									15,499,654,744,000.00	175,223,983,400	142,087,289,500	
R2037 On 31/01/2037 Spot Bond			11.44000	80.39229	11.44000	80.36799			548,188,794,432,000.00	659,806,712,800	1,646,665,204,100	
Total R2037 SPOT									18,188,794,432,000.00	659,806,712,800	546,665,204,100	
Total For R2037									18,188,794,432,000.00	659,806,712,800	546,665,204,100	
R2040 On 31/01/2040 Spot Bond			11.60000	82.13519	11.60000	82.11002			223,250,586,080,000.00	1,053,728,498,800	813,709,854,300	
Total R2040 SPOT									13,250,586,080,000.00	553,728,498,800	313,709,854,300	
Total For R2040									13,250,586,080,000.00	553,728,498,800	313,709,854,300	
R2044 On 31/01/2044 Spot Bond			11.67500	78.67545	11.67500	78.65119			220,486,414,255,000.00	447,150,870,600	1,055,971,706,000	
Total R2044 SPOT									10,486,414,255,000.00	447,150,870,600	1,055,971,706,000	
Total For R2044									10,486,414,255,000.00	447,150,870,600	1,055,971,706,000	
R2048 On 28/02/2048 Spot Bond			11.62500	77.62451	11.62500	77.60028			390,554,628,075,000.00	2,356,176,742,200	1,456,273,562,000	
Total R2048 SPOT									10,554,628,075,000.00	356,176,742,200	456,273,562,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2048									10,554,628,075,000.00	356,176,742,200	456,273,562,00
R208 On 31/03/2021 Spot Bond			3.39500	101.85911	3.37500	101.85864			218,824,046,000,000.00	64,454,800,000	717,072,942,30
Total R208 SPOT									18,824,046,000,000.00	64,454,800,000	717,072,942,30
Total For R208									18,824,046,000,000.00	64,454,800,000	717,072,942,30
R209 On 31/03/2036 Spot Bond			10.86500	66.18614	10.92500	65.83954			705,243,801,734,000.00	1,537,528,191,600	776,626,049,20
Total R209 SPOT									15,243,801,734,000.00	537,528,191,600	776,626,049,20
Total For R209									15,243,801,734,000.00	537,528,191,600	776,626,049,20
R210 On 31/03/2028 Spot Bond			3.98000	187.38738	4.00500	186.97854			357,349,275,796,000.00	89,786,250,200	37,660,575,10
Total R210 SPOT									17,349,275,796,000.00	89,786,250,200	37,660,575,10
Total For R210									17,349,275,796,000.00	89,786,250,200	37,660,575,10
R212 On 31/01/2022 Spot Bond			0.89000	170.38616	0.89000	170.31094			11,323,667,758,000.00	12,723,222,200	52,627,511,10
Total R212 SPOT									11,323,667,758,000.00	12,723,222,200	52,627,511,10
Total For R212									11,323,667,758,000.00	12,723,222,200	52,627,511,10
R213 On 28/02/2031 Spot Bond			9.76500	83.22199	9.83000	82.83389			137,501,314,613,500.00	526,113,805,900	598,903,742,90
Total R213 SPOT									17,501,314,613,500.00	526,113,805,900	598,903,742,90
Total For R213									17,501,314,613,500.00	526,113,805,900	598,903,742,90
R214 On 28/02/2041 Spot Bond			11.32500	62.83514	11.32500	62.81602			556,367,868,967,500.00	314,028,067,900	714,589,145,30
Total R214 SPOT									16,367,868,967,500.00	314,028,067,900	714,589,145,30
Total For R214									16,367,868,967,500.00	314,028,067,900	714,589,145,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.94181			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.72032			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.18563			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.08316			0.00	3,000,000,000	3,000,000,00
Total RDFB12 SPOT									0.00	3,000,000,000	3,000,000,00
Total For RDFB12									0.00	3,000,000,000	3,000,000,00
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.46842			0.00	0	1,000,000,00
Total RDFB13 SPOT									0.00	0	1,000,000,00
Total For RDFB13									0.00	0	1,000,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.90738			0.00	450,000,000	450,000,00

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 RDFB14 SPOT										0.00	450,000,000	450,000,000
Total For RDFB14										0.00	450,000,000	450,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.90669				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.36866				0.00	550,000,000	550,000,000
Total RDFB16 SPOT										0.00	550,000,000	550,000,000
Total For RDFB16										0.00	550,000,000	550,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.63784				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.79549				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.24938				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.39102				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.41071				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.30425				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.59051				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.10967				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.94576				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.80645				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.58096				0.00	0	100,000,00
Total RDFC51 SPOT										0.00	0	100,000,00
Total For RDFC51										0.00	0	100,000,00
RED12 On 12/04/2021 Spot Bond					0.00000	100.20647				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.59484				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.75159				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.02580				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.16761				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.23882				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.05378				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06119				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.00671				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.11242				0.00	0	
Total RES40 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 RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.04403			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.32154			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB10€ SPOT									0.00	0	
Total For RMB10€									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.10500	102.39291	5.10500	102.37894		13,885,600,000,000.00	2,720,000,000	1,360,000,000	
Total RW21 SPOT								13,885,600,000,000.00	2,720,000,000	1,360,000,000	
Total For RW21								13,885,600,000,000.00	2,720,000,000	1,360,000,000	
RW23 On 10/12/2023 Spot Bond			5.96500	113.46614	5.96500	113.44792		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			11.70000	96.21821	11.70000	96.18832		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.97600	10.00000	109.94600		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.93906		0.00	0	10,000,000	
Total SBK18 SPOT								0.00	0	10,000,000	
Total For SBK18								0.00	0	10,000,000	
SBK23 On 28/05/2022 Spot Bond			5.58500	113.63321	5.58500	113.61620		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	
Total For SBK23								0.00	0	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total SBK24 SPOT								0.00	0	0	
Total For SBK24								0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.65246		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.38500	103.29751	5.38500	103.28250				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.83998				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.28435				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.10500	107.32510	4.10500	107.31318				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.23000	122.09598	6.23000	122.07564				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.99962				0.00	0	10,000,00
Total SBS21 SPOT										0.00	0	10,000,00
Total For SBS21										0.00	0	10,000,00
SBS27 On 20/02/2024 Spot Bond			4.91000	117.57264	4.91000	117.55713				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.33000	112.02580	6.33000	112.00683				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.80500	119.22140	6.80500	119.19961				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.31500	117.60094	5.31500	117.58390				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.57000	115.29580	5.57000	115.27859				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			8.10000	112.57388	8.10000	112.54959				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.72000	108.77444	3.72000	108.76355				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.04101				0.00	800,000,000	460,000,000
Total SBS40 SPOT										0.00	800,000,000	460,000,000
Total For SBS40										0.00	800,000,000	460,000,000
SBS41 On 12/11/2022 Spot Bond			4.19500	115.70340	4.19500	115.69035				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.95000	124.93017	5.95000	124.91027				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.93500	126.17760	6.93500	126.15422				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.34965				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.33000	115.73599	4.33000	115.72251				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.18146				0.00	680,000,000	470,000,000
Total SBS47 SPOT										0.00	680,000,000	470,000,000
Total For SBS47										0.00	680,000,000	470,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.24043				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.81000	109.07943	3.81000	109.06825				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.95500	4.95500	4.95500	116.57971				0.00	0	
Total SBS51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.48327				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	105.32539				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.04750				0.00	640,000,000	197,000,000
Total SBS55 SPOT										0.00	640,000,000	197,000,000
Total For SBS55										0.00	640,000,000	197,000,000
SBS56 On 12/06/2022 Spot Bond			3.97500	111.03972	3.97500	111.02778				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.95363				0.00	0	10,000,000
Total SBS57 SPOT										0.00	0	10,000,000
Total For SBS57										0.00	0	10,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.50788				0.00	0	50,000,000
Total SBS58 SPOT										0.00	0	50,000,000
Total For SBS58										0.00	0	50,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.79072				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.54292				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	99.71924				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.15761				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.21226				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.01465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.91803				0.00	200,000,000	100,000,000
Total SBS67 SPOT										0.00	200,000,000	100,000,000
Total For SBS67										0.00	200,000,000	100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.54674				0.00	200,000,000	100,000,000
Total SBS68 SPOT										0.00	200,000,000	100,000,000
Total For SBS68										0.00	200,000,000	100,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.70702				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.63500	311.37450	2.63500	311.22229				0.00	0	701,100,000
Total SBSI11 SPOT										0.00	0	701,100,000
Total For SBSI11										0.00	0	701,100,000
SBSI14 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	196.96354				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.44979				0.00	179,000,000	270,000,000
Total SBT101 SPOT										0.00	179,000,000	270,000,000
Total For SBT101										0.00	179,000,000	270,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.13911				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.16872				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.47578				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	104.04665				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.17345				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.41500	115.06717	6.41500	115.04732				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.03276				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.84529				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.58354				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.21552				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.21871				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.53465				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	109.97600	10.00000	109.94600				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	101.56998				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.97152				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.88490				0.00	0	
Total SLRA3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.93072				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.14639				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.01587				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.01937				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.02830				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.93963				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.17902				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.09563				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.13472				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.02534				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.82147				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.16500	112.99278	6.16500	112.97393				0.00	0	4,050,000.00

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 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	100.82596				0.00	0	80,000,00
Total SNT04 SPOT										0.00	0	80,000,00
Total For SNT04										0.00	0	80,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.37481				0.00	3,000,000,000	1,000,000,00
Total SOLB01 SPOT										0.00	3,000,000,000	1,000,000,00
Total For SOLB01										0.00	3,000,000,000	1,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.07812				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.59821				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.82212				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.88847				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.33861				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.50455				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.54933				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.62134				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	99.30847				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2024 Spot Bond					0.00000	100.18993				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.72858				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.98000	101.16652	4.98000	101.15302				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.98000	101.16652	4.98000	101.15302				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	136.14708				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.04500	120.54530	7.04500	120.52249				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.32000	85.78735	9.32000	85.76577				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.08059				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.97521				0.00	0	10,000,00
Total SSN035 SPOT										0.00	0	10,000,00
Total For SSN035										0.00	0	10,000,00
SSN03 On 01/06/2021 Spot Bond					0.00000	100.82717				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.18168				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.11459				0.00	0	
Total SSN040 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 SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.71500	111.25836	5.71500	111.24113				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.52000	96.14943	5.52000	96.09508				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.55067				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.81001				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.75744				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			3.26500	3.26500	3.26500	305.72176				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	99.94055				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.93040				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.17302				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	100.19261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.22500	5.22500	5.22500	172.52127				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	139.54752				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	93.62980				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.02500	5.02500	5.02500	93.88691				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.18500	5.18500	5.18500	172.97459				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.80397				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.78779				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.74800				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.52315				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.50945				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.43694				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.11745				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	80.96500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.83895				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.58009				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	101.17450				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	194.54179				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	99.10899				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.13528				0.00	0	
Total SSN093 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 SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.13355				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.64721				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.84329				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.67304				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.98500	89.95327	9.98500	89.92945				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.67441				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.53450				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.09000	104.18038	8.09000	104.15768				0.00	0	1,360,000,00
Total SZ25 SPOT										0.00	0	1,360,000,00
Total For SZ25										0.00	0	1,360,000,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.87531				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.42346	8.55000	104.39970				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.60873				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.73219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.74219				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.92515				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.08974				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.72016				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.85234				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.68280				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.21618				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.80999				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.47197				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.77776				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.62489				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.21142				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.97460				0.00	0	20,000,0€
Total TFS159 SPOT										0.00	0	20,000,0€
Total For TFS159										0.00	0	20,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.67859				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.20920				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.94995				0.00	0	20,000,0€
Total TFS163 SPOT										0.00	0	20,000,0€
Total For TFS163										0.00	0	20,000,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	99.98782				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.06996				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.07405				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.89860				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.71000	109.83485	4.71000	109.82095				0.00	0	130,000,0€
Total TH14A4 SPOT										0.00	0	130,000,0€
Total For TH14A4										0.00	0	130,000,0€
TH14A On 21/11/2021 Spot Bond					0.00000	101.57600				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.87000	108.56982	4.87000	108.55563				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.00002				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.16037				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.93019				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60699				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.67976				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.02993				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.58087				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.88047				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.53240				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.82808				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.84493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.06620				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2020 Spot Bond					0.00000	100.83702				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.71675				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.80208				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.81879				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.89532				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.27632				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.36071				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.97349				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.53960				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.93358				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond					0.00000	102.88789				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.85084				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.28750				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.79382				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.82544				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.41071	8.49000	101.38780				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.83209				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.83376				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.86538				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92526				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.91695				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.99676				0.00	0	
Total TH16C2 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 TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.27421				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.41527				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	109.97600	10.00000	109.94600				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	100.63811				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.34571				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.45500	107.45477	5.45500	107.43881				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.61500	111.19376	6.61500	111.17377				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.76866				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.82953				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.52000	106.57224	7.52000	106.55075				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.30098				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.92131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.56970			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.00942			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.31500	117.18753	6.31500	117.16774		12,630,000,000.00	2,000,000	1,116,700,00	
Total TN23 SPOT								12,630,000,000.00	2,000,000	1,116,700,00	
Total For TN23								12,630,000,000.00	2,000,000	1,116,700,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.24966	100.00000	23.19848		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.48000	105.60189	8.48000	105.57807		254,400,000,000,000.00	30,000,000,000	7,502,200,00	
Total TN25 SPOT								254,400,000,000,000.00	30,000,000,000	7,502,200,00	
Total For TN25								254,400,000,000,000.00	30,000,000,000	7,502,200,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.74599	100.00000	12.71794		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.91000	103.83149	8.91000	103.80690		142,560,000,000,000.00	16,000,000,000	5,204,900,00	
Total TN27 SPOT								142,560,000,000,000.00	16,000,000,000	5,204,900,00	
Total For TN27								142,560,000,000,000.00	16,000,000,000	5,204,900,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.98688	100.00000	12.95829		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			11.03000	97.20912	11.03000	97.18046		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	117.31610	8.00000	117.29083		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.94000	84.83332	12.94000	84.80409		77,640,000,000,000.00	6,000,000,000	4,100,000,00	
Total TN40 SPOT								77,640,000,000,000.00	6,000,000,000	4,100,000,00	
Total For TN40								77,640,000,000,000.00	6,000,000,000	4,100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	100.37467	10.75000	100.34579				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	109.97600	10.00000	109.94600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.72500	104.11561	5.72500	104.09939				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.59811				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.62323				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.94889				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.76875				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.02891				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.02891				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.93422				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.50531				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.42500	110.88980	5.42500	110.87367				0.00	0	
Total TRA3A4 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 TRA3A4									0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.92494			0.00	0	
Total TRA3A6 SPOT									0.00	0	
Total For TRA3A6									0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.94663			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.24234			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.90502			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.73987			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.11378			0.00	0	50,000,00
Total TRA4A3 SPOT									0.00	0	50,000,00
Total For TRA4A3									0.00	0	50,000,00
TRA4A: On 13/04/2024 Spot Bond			5.71500	110.66528	5.71500	111.13065			0.00	0	
Total TRA4A4 SPOT									0.00	0	
Total For TRA4A4									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.10789			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.11378			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.20889	8.62000	100.18565			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	96.79195			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.13639			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24C On 12/11/2020 Spot Bond					0.00000	99.55380				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24C On 04/03/2021 Spot Bond					0.00000	97.47244				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24C On 18/03/2021 Spot Bond					0.00000	97.27793				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24E On 08/04/2021 Spot Bond					0.00000	97.01778				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24E On 22/10/2020 Spot Bond					0.00000	99.98397				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24I On 22/04/2021 Spot Bond					0.00000	97.13574				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24E On 21/07/2021 Spot Bond					0.00000	96.47727				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24C On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	96.22388				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25I On 16/09/2021 Spot Bond					0.00000	96.32792				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25C On 09/04/2021 Spot Bond					0.00000	98.16984				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.33030				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.72929				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.78980				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	99.91632				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	101.01127				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.61633				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.16214				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.16214				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.59406				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.46315				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.41721				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.13349				0.00	0	
Total TWC351 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 TWC351									0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.05121			0.00	0	
Total TWC352 SPOT									0.00	0	
Total For TWC352									0.00	0	
UG21 On 02/03/2021 Spot Bond			6.12500	103.08392	6.12500	103.06700			0.00	0	
Total UG21 SPOT									0.00	0	
Total For UG21									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.22000	110.03260	9.22000	110.00520		1,844,000,000,000.00	200,000,000	100,000,000	
Total UG26 SPOT								1,844,000,000,000.00	200,000,000	100,000,000	
Total For UG26								1,844,000,000,000.00	200,000,000	100,000,000	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.77833			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.96723			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.29738			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.81904			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.85524			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.91013			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.94721			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.98786			0.00	0	
Total VRI875 SPOT									0.00	0	
Total For VRI875									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.66495			0.00	0	500,000,000

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 WHL02 SPOT									0.00	0	500,000,00
Total For WHL02									0.00	0	500,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.82118			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.23500	106.38390	4.23500	106.37178			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	68.35954	100.00000	68.20906			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.34e+017	047,464,013,800	786,102,865,30
Total for SPOT :									1.34e+017	047,464,013,800	786,102,865,30
Total Futures									1.34e+017	047,464,014,754	786,103,903,90
Total Options									0.00	0	228,50
Grand Total:									1.34e+017	047,464,014,754	786,104,132,51