



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.39694	77.30314	11.41505	77.20626			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.65165	74.31122	11.67048	74.21361			0.00	0	
ES33	On	05/08/2021	Bond Future			11.91313	75.11406	11.93274	75.01561			0.00	0	
ES33	On	04/11/2021	Bond Future			12.18501	72.13514	12.20547	72.03567			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.89558	76.38617	11.90843	76.30935			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.14235	72.90105	12.15575	72.82367			0.00	0	
ES42	On	05/08/2021	Bond Future			12.38954	73.68917	12.40351	73.61117			0.00	0	
ES42	On	04/11/2021	Bond Future			12.64812	70.21181	12.66273	70.13306			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			146.65542	146.65542	146.81909	146.81909			0.00	0	7,20
I2025	On	06/05/2021	Bond Future			148.17471	148.17471	148.34052	148.34052			0.00	0	
I2025	On	05/08/2021	Bond Future			148.27859	148.27859	148.44661	148.44661			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			149.88243	149.88243	150.05238	150.05238			0.00	0	
Total I2025 Future												0.00	0	7,20
Total For I2025												0.00	0	7,20
I2029	On	04/02/2021	Bond Future			103.19567	103.19567	103.57022	103.57022			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			103.12457	103.12457	103.50323	103.50323			0.00	0	
I2029	On	05/08/2021	Bond Future			104.26325	104.26325	104.64635	104.64635			0.00	0	
I2029	On	04/11/2021	Bond Future			104.23963	104.23963	104.62698	104.62698			0.00	0	
Total I2029 Future												0.00	0	2,18
Total For I2029												0.00	0	2,18
I2033	On	04/02/2021	Bond Future			98.93878	98.93878	98.77553	98.77553			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			98.74730	98.74730	98.58263	98.58263			0.00	0	
I2033	On	05/08/2021	Bond Future			99.83749	99.83749	99.67134	99.67134			0.00	0	
I2033	On	04/11/2021	Bond Future			99.69184	99.69184	99.52392	99.52392			0.00	0	
Total I2033 Future												0.00	0	8,13
Total For I2033												0.00	0	8,13
I2038	On	04/02/2021	Bond Future			110.20763	110.20763	110.64088	110.64088			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			111.34952	111.34952	111.78748	111.78748			0.00	0	
I2038	On	05/08/2021	Bond Future			110.85540	110.85540	111.29840	111.29840			0.00	0	
I2038	On	04/11/2021	Bond Future			112.05444	112.05444	112.50253	112.50253			0.00	0	
Total I2038 Future												0.00	0	7,80
Total For I2038												0.00	0	7,80
I2046	On	04/02/2021	Bond Future			99.81077	99.81077	99.80095	99.80095			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.05318	99.05318	99.04359	99.04359			0.00	0	
I2046	On	05/08/2021	Bond Future			100.14707	100.14707	100.13753	100.13753			0.00	0	
I2046	On	04/11/2021	Bond Future			99.42125	99.42125	99.41179	99.41179			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			100.64489	100.64489	100.63505	100.63505			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			101.68749	101.68749	101.67772	101.67772			0.00	0	
I2050	On	05/08/2021	Bond Future			100.88046	100.88046	100.87092	100.87092			0.00	0	
I2050	On	04/11/2021	Bond Future			101.97173	101.97173	101.96208	101.96208			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.71165	119.53942	6.73375	119.42217		6.55	0.00	0	79,42
R186	On	06/05/2021	Bond Future			6.86522	120.74819	6.88858	120.63005		6.93	0.00	0	
R186	On	05/08/2021	Bond Future			7.02006	116.77113	7.04480	116.65205		6.72	0.00	0	
R186	On	04/11/2021	Bond Future			7.18580	118.00724	7.21207	117.88704		6.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	79,43
R186	On	04/02/2021	Bond Future	8.16	Call			7,269.29000	7.26929	7,386,010	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2.28000	0.00228	1,750	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,318.08000	7.31808	7,434,830	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			6.10000	0.00610	4,840	7.26	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			2.14000	0.00214	1,640	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,220.49000	7.22049	7,337,180	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2.43000	0.00243	1,870	7.26	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,110.21000	3.11021	3,208,380	6.90	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			155.21000	0.15521	136,130	6.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,486.52000	6.48652	6,602,510	7.26	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,743.67000	17.74367	17,861,800	7.50	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.18000	0.00018	0,170	7.50	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,661.61000	17.66161	17,779,730	7.50	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.20000	0.00020	0,180	7.50	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,168.64000	3.16864	3,251,280	7.05	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,112.23000	1.11223	1,076,730	7.05	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,702.65000	17.70265	17,820,770	7.50	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.19000	0.00019	0,170	7.50	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,704.78000	7.70478	7,807,150	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			386.02000	0.38602	369,310	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,627.73000	7.62773	7,729,710	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			397.61000	0.39761	380,510	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,666.24000	7.66624	7,768,420	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			391.78000	0.39178	374,880	7.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,166.14000	5.16614	5,248,660	6.51	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,239.01000	1.23901	1,201,330	6.51	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,199.14000	5.19914	5,281,550	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,228.27000	1.22827	1,190,480	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,232.21000	5.23221	5,314,870	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,217.61000	1.21761	1,180,070	6.52	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												0.00	0	109,78
R197	On	04/02/2021	Bond Future			318.11431	318.11431	318.71476	318.71476			0.00	0	2,44
R197	On	06/05/2021	Bond Future			321.40965	321.40965	322.01727	322.01727			0.00	0	
R197	On	05/08/2021	Bond Future			316.94656	316.94656	317.56166	317.56166			0.00	0	
R197	On	04/11/2021	Bond Future			320.37509	320.37509	320.99710	320.99710			0.00	0	
Total R197 Future												0.00	0	2,44
Total For R197												0.00	0	2,44

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			218.37647	218.37647	218.35568	218.35568			0.00	0	7,88
R202	On	06/05/2021	Bond Future			220.63874	220.63874	220.61828	220.61828			0.00	0	
R202	On	05/08/2021	Bond Future			218.81908	218.81908	218.79914	218.79914			0.00	0	
R202	On	04/11/2021	Bond Future			221.18614	221.18614	221.16592	221.16592			0.00	0	
Total R202 Future												0.00	0	7,88
Total For R202												0.00	0	7,88
R2023	On	04/02/2021	Bond Future			4.53685	109.69417	4.54832	109.67105		1.59	0.00	0	31,38
R2023	On	06/05/2021	Bond Future			4.60175	106.89765	4.61473	106.87462		1.59	0.00	0	
R2023	On	05/08/2021	Bond Future			4.64642	108.05208	4.66146	108.02908		1.59	0.00	0	
R2023	On	04/11/2021	Bond Future			4.71616	105.28907	4.73413	105.26592		1.47	0.00	0	
Total R2023 Future												0.00	0	31,38
R2023	On	04/02/2021	Bond Future	6.33	Call			3,515.08000	3.51508	3,538,200	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,534.38000	3.53438	3,557,500	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,495.77000	3.49577	3,518,890	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.35	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,010	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,060.48000	5.06048	5,083,500	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.02000	0.00002	0,010	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,077.11000	5.07711	5,100,130	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,010	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,093.74000	5.09374	5,116,760	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,204.97000	1.20497	1,218,120	1.75	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			219.49000	0.21949	209,640	1.75	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,180.35000	1.18035	1,193,330	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			225.08000	0.22508	215,060	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,192.65000	1.19265	1,205,710	1.75	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			222.27000	0.22227	212,330	1.75	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			464.88000	0.46488	457,780	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			698.66000	0.69866	714,790	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			459.63000	0.45963	452,610	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			683.52000	0.68352	699,490	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			470.17000	0.47017	462,990	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			691.07000	0.69107	707,120	1.49	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,38
R2030	On	04/02/2021	Bond Future			8.79669	95.32045	8.81406	95.21761		11.62	0.00	0	104,97
R2030	On	06/05/2021	Bond Future			8.99083	96.28455	9.00892	96.18095		12.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021			9.19280	93.31915	9.21168	93.21470		12.12	0.00	0	
R2030	On	04/11/2021			9.39405	94.30723	9.41376	94.20175		10.97	0.00	0	
Total R2030 Future											0.00	0	104,91
R2030	On	04/02/2021	9.16	Call			2,642.75000	2.64275	2,715,360	12.09	0.00	0	
R2030	On	04/02/2021	9.16	Put			624.39000	0.62439	594,160	12.09	0.00	0	
R2030	On	04/02/2021	9.30	Put			439.24000	0.43924	416,060	12.29	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			3,489.24000	3.48924	3,570,930	12.37	0.00	0	
R2030	On	04/02/2021	9.35	Put			385.95000	0.38595	364,800	12.37	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			3,946.70000	3.94670	3,857,200	11.10	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,813.77000	2.81377	2,888,590	12.15	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			3,085.60000	3.08560	3,004,170	11.27	0.00	0	
R2030	On	04/02/2021	8.37	Call			411.00000	0.41100	432,410	11.27	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			688.13000	0.68813	655,480	12.03	0.00	0	
R2030	On	04/02/2021	9.15	Put			639.85000	0.63985	608,970	12.08	0.00	0	
R2030	On	04/02/2021	9.30	Call			3,258.62000	3.25862	3,338,280	12.29	0.00	0	
R2030	On	04/02/2021	8.36	Call			397.38000	0.39738	418,260	11.26	0.00	0	80
R2030	On	04/02/2021	8.86	Put			1,248.62000	1.24862	1,198,920	11.73	0.00	0	
R2030	On	04/02/2021	8.86	Call			1,519.89000	1.51989	1,573,030	11.73	0.00	0	80
R2030	On	04/02/2021	10.20	Call			7,783.13000	7.78313	7,883,860	12.95	0.00	0	
R2030	On	04/02/2021	8.20	Call			222.53000	0.22253	235,870	11.10	0.00	0	1,60
R2030	On	04/02/2021	9.20	Put			565.63000	0.56563	537,610	12.15	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,685.12000	2.68512	2,758,260	12.11	0.00	0	
R2030	On	04/02/2021	9.17	Put			609.25000	0.60925	579,550	12.11	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,600.65000	2.60065	2,672,610	12.08	0.00	0	
R2030	On	04/02/2021	10.20	Put			22.89000	0.02289	20,780	12.95	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,475.97000	2.47597	2,546,160	12.03	0.00	0	1,00
R2030	On	04/02/2021	8.36	Put			3,133.32000	3.13332	3,051,360	11.26	0.00	0	
R2030	On	06/05/2021	9.22	Call			3,419.03000	3.41903	3,510,740	12.55	0.00	0	
R2030	On	06/05/2021	9.22	Put			2,220.95000	2.22095	2,209,060	12.55	0.00	0	70
R2030	On	06/05/2021	7.97	Put			6,849.80000	6.84980	6,789,930	11.72	0.00	0	
R2030	On	06/05/2021	7.97	Call			654.09000	0.65409	697,820	11.72	0.00	0	70
R2030	On	06/05/2021	10.04	Call			6,592.40000	6.59240	6,696,710	13.51	0.00	0	
R2030	On	06/05/2021	9.15	Put			2,390.49000	2.39049	2,376,680	12.50	0.00	0	
R2030	On	06/05/2021	9.15	Call			3,193.45000	3.19345	3,283,240	12.50	0.00	0	
R2030	On	06/05/2021	9.92	Call			6,092.54000	6.09254	6,196,380	13.40	0.00	0	
R2030	On	06/05/2021	9.92	Put			1,059.92000	1.05992	1,060,160	13.40	0.00	0	70
R2030	On	06/05/2021	11.71	Call			14,001.99000	14.00199	14,107,340	13.51	0.00	0	
R2030	On	06/05/2021	9.27	Call			3,586.31000	3.58631	3,679,510	12.59	0.00	0	30
R2030	On	06/05/2021	11.69	Call			13,911.46000	13.91146	14,016,850	13.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.69	Put		62.80000	0.06280	64,590	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,601.14000	9.60114	9,708,020	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		334.30000	0.33430	337,580	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		13,956.73000	13.95673	14,062,110	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		923.18000	0.92318	923,890	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		237.92000	0.23792	241,080	13.51	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,492.11000	3.49211	3,467,600	12.25	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		2,111.85000	2.11185	2,190,940	12.25	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,107.32000	2.10732	2,096,920	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		61.59000	0.06159	63,370	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		60.41000	0.06041	62,160	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		10,546.61000	10.54661	10,653,370	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		667.49000	0.66749	704,830	11.50	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,509.22000	14.50922	14,616,420	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		169.67000	0.16967	172,420	13.10	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,193.95000	4.19395	4,171,250	11.94	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,732.70000	2.73270	2,814,450	11.94	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,837.65000	2.83765	2,825,910	12.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,143.23000	4.14323	4,235,940	12.24	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,688.30000	7.68830	7,793,160	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,256.28000	1.25628	1,256,690	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,613.19000	7.61319	7,717,900	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,282.03000	1.28203	1,282,290	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,650.72000	7.65072	7,755,500	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,204.92000	7.20492	7,308,710	13.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,431.20000	1.43120	1,430,540	13.10	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,751.42000	4.75142	4,721,500	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,325.05000	2.32505	2,399,580	11.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,529.33000	9.52933	9,462,220	11.50	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,269.11000	1.26911	1,269,440	13.10	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,701.54000	7.70154	7,811,300	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,580.68000	1.58068	1,584,960	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		720.13000	0.72013	726,770	11.80	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,631.55000	7.63155	7,741,180	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,608.64000	1.60864	1,612,790	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,666.51000	7.66651	7,776,210	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,594.61000	1.59461	1,598,830	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		7,684.06000	7.68406	7,640,670	10.31	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,298.66000	1.29866	1,360,750	10.31	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		5,679.83000	5.67983	5,653,780	10.50	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.77	Call			2,153.27000	2.15327	2,232,700	10.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,781.11000	10.78111	10,893,230	11.80	0.00	0	
Total R2030 Option												0.00	0	20,90
Total For R2030												0.00	0	125,81
R2032	On	04/02/2021	Bond Future			9.76290	92.83579	9.78043	92.72662		13.71	0.00	0	114,9
R2032	On	06/05/2021	Bond Future			9.97084	89.63089	9.98906	89.52086		15.23	0.00	0	
R2032	On	05/08/2021	Bond Future			10.18225	90.59931	10.20120	90.48835		14.36	0.00	0	
R2032	On	04/11/2021	Bond Future			10.40198	87.41406	10.42173	87.30197		13.55	0.00	0	
Total R2032 Future												0.00	0	114,91
R2032	On	04/02/2021	Bond Future	9.62	Call			1,108.68000	1.10868	1,155,970	13.57	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,114.55000	2.11455	2,052,670	13.57	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,134.77000	1.13477	1,182,740	13.58	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,077.50000	2.07750	2,016,300	13.58	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			446.48000	0.44648	473,250	13.14	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,303.09000	6.30309	6,404,970	15.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,083.07000	1.08307	1,129,680	13.56	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			139.65000	0.13965	132,360	15.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,152.14000	2.15214	2,089,580	13.56	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,527.66000	6.52766	6,424,810	12.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			66.82000	0.06682	73,140	12.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			3,569.93000	3.56993	3,487,530	13.14	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			273.62000	0.27362	282,500	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,296.31000	4.29631	4,411,080	15.58	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,900.76000	11.90076	12,019,600	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			269.53000	0.26953	278,340	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,946.42000	11.94642	12,065,200	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			265.49000	0.26549	274,240	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,855.09000	11.85509	11,974,000	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,002.67000	14.00267	14,118,640	16.67	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			130.44000	0.13044	136,380	16.67	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,271.19000	2.27119	2,275,930	15.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,116.86000	8.11686	8,241,120	15.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,679.33000	1.67933	1,692,630	15.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,154.49000	8.15449	8,278,790	15.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,664.27000	1.66427	1,677,610	15.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,079.28000	8.07928	8,203,510	15.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,694.49000	1.69449	1,707,760	15.56	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,194.42000	8.19442	8,169,610	12.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,693.31000	1.69331	1,780,590	12.75	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		8,663.43000	8.66343	8,795,150	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		675.61000	0.67561	691,740	14.57		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,699.42000	8.69942	8,831,150	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,808.86000	1.80886	1,828,490	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,794.20000	1.79420	1,813,840	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,627.49000	8.62749	8,759,190	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,823.61000	1.82361	1,843,220	14.57		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,128.43000	6.12843	6,122,480	13.03		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,683.41000	2.68341	2,789,550	13.03		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,891.98000	12.89198	13,020,200	14.57		0.00	0	
Total R2032 Option												0.00	0	5,97
Total For R2032												0.00	0	120,88
R2035	On	04/02/2021	Bond Future			10.57863	91.63941	10.60142	91.48979	15.59		0.00	0	96,42
R2035	On	06/05/2021	Bond Future			10.79433	88.09337	10.81801	87.94247	17.29		0.00	0	
R2035	On	05/08/2021	Bond Future			11.01704	89.04489	11.04168	88.89262	16.39		0.00	0	
R2035	On	04/11/2021	Bond Future			11.24716	85.51376	11.27282	85.35995	15.48		0.00	0	
Total R2035 Future												0.00	0	96,42
R2035	On	04/02/2021	Bond Future	10.05	Call		450.07000	0.45007	490,440	14.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,177.55000	4.17755	4,068,300	14.89		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,047.51000	4.04751	4,173,130	16.77		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		617.66000	0.61766	593,660	16.77		0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		464.57000	0.46457	505,780	14.91		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,122.42000	4.12242	4,014,010	14.91		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		435.82000	0.43582	475,350	14.87		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,233.01000	4.23301	4,122,920	14.87		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		592.82000	0.59282	640,970	15.06		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,696.37000	3.69637	3,594,900	15.06		0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,316.81000	12.31681	12,484,210	19.01		0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		380.66000	0.38066	397,160	19.01		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		4,981.15000	4.98115	4,965,530	16.87		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,675.62000	11.67562	11,844,440	19.01		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		458.86000	0.45886	476,780	19.01		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,526.51000	3.52651	3,530,690	17.36		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,851.82000	2.85182	2,862,870	17.66		0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,613.24000	2.61324	2,627,650	17.83		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,688.87000	4.68887	4,854,180	17.83		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,651.25000	5.65125	5,625,800	16.64		0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,855.36000	1.85536	1,980,810	16.64		0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		9,865.39000	9.86539	10,037,680	19.01		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.40	Call		2,259.90000	2.25990	2,395,180	16.87	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,328.48000	6.32848	6,499,220	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,848.03000	1.84803	1,867,870	18.59	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,332.16000	8.33216	8,505,960	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		1,153.63000	1.15363	1,176,530	19.01	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		9,820.77000	9.82077	9,993,130	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,475.51000	3.47551	3,630,590	17.36	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,363.28000	5.36328	5,532,120	18.14	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,253.05000	2.25305	2,270,990	18.14	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,427.15000	1.42715	1,541,950	16.35	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,310.01000	4.31001	4,471,960	17.66	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		772.21000	0.77221	793,670	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		762.83000	0.76283	784,220	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,776.19000	9.77619	9,948,620	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		781.68000	0.78168	803,210	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,676.19000	2.67619	2,819,800	17.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,406.77000	4.40677	4,399,480	17.07	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,523.69000	6.52369	6,487,590	16.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,198.29000	49.19829	49,046,130	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.21000	0.00021	0,310	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,431.57000	49.43157	49,279,400	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.21000	0.00021	0,320	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,401.98000	8.40198	8,363,770	15.36	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,740.46000	1.74046	1,854,520	15.36	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,523.26000	5.52326	5,691,810	16.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,314.86000	49.31486	49,162,700	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,531.74000	3.53174	3,548,020	16.79	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.22000	0.00022	0,330	15.34	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,586.71000	3.58671	3,737,480	16.19	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,287.85000	5.28785	5,286,350	16.19	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,660.83000	8.66083	8,640,400	14.59	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,064.66000	2.06466	2,198,040	14.59	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,212.46000	9.21246	9,186,170	14.59	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,877.28000	1.87728	2,004,800	14.59	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,328.29000	6.32829	6,520,740	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,205.76000	9.20576	9,401,930	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,149.10000	2.14910	2,191,460	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,133.12000	9.13312	9,329,310	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,181.74000	2.18174	2,224,120	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,169.42000	9.16942	9,365,600	16.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2035	On	04/11/2021	Bond Future	11.08	Put			5,336.18000	5.33618	5,355,850	15.34	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,934.94000	2.93494	3,088,250	14.94	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,158.71000	14.15871	14,343,820	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			743.23000	0.74323	774,530	16.65	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,170.26000	4.17026	4,343,740	15.34	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,165.37000	2.16537	2,207,740	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,541.52000	3.54152	3,580,160	15.96	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,979.21000	6.97921	6,978,710	14.94	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												0.00	0	112,15
R2037	On	04/02/2021	Bond Future			10.80513	82.84401	10.82275	82.72911		17.53	0.00	0	131,65
R2037	On	06/05/2021	Bond Future			11.02060	83.68198	11.03889	83.56621		18.50	0.00	0	
R2037	On	05/08/2021	Bond Future			11.24495	80.33022	11.26398	80.21344		18.45	0.00	0	
R2037	On	04/11/2021	Bond Future			11.46467	81.18087	11.48446	81.06292		16.56	0.00	0	
Total R2037 Future												0.00	0	131,65
R2037	On	04/02/2021	Bond Future	10.28	Call			478.83000	0.47883	518,590	16.71	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,131.75000	4.13175	4,056,610	16.71	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			493.89000	0.49389	534,390	16.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			153.64000	0.15364	150,810	19.67	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,140.82000	7.14082	7,252,890	19.67	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,774.14000	6.77414	6,885,480	19.67	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			186.82000	0.18682	183,260	19.67	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,123.47000	3.12347	3,062,740	17.12	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,050.42000	16.05042	16,165,320	19.67	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.20000	0.00020	0,200	19.67	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			1,876.89000	1.87689	1,956,840	17.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,699.68000	1.69968	1,664,730	17.69	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			591.11000	0.59111	635,870	16.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,186.59000	4.18659	4,110,780	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,077.33000	4.07733	4,002,930	16.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			464.10000	0.46410	503,190	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,759.40000	3.75940	3,689,260	16.85	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,249.51000	8.24951	8,142,410	16.14	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			44.78000	0.04478	52,580	16.14	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			844.42000	0.84442	898,590	17.12	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			9,050.53000	9.05053	9,203,480	20.33	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			984.70000	0.98470	1,021,880	20.33	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,093.17000	9.09317	9,245,970	20.33	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			973.51000	0.97351	1,010,540	20.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Call		9.13586000	9.13586	9,288,530	20.33	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		962.42000	0.96242	999,320	20.33	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,297.44000	2.29744	2,347,060	20.02	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,102.47000	8.10247	8,268,940	20.02	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,334.19000	2.33419	2,383,880	20.02	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,138.69000	8.13869	8,305,120	20.02	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,315.76000	2.31576	2,365,410	20.02	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,174.95000	8.17495	8,341,350	20.02	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,501.86000	9.50186	9,687,680	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,071.58000	2.07158	2,139,450	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,430.40000	9.43040	9,616,470	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,102.55000	2.10255	2,170,670	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,466.10000	9.46610	9,652,050	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,087.01000	2.08701	2,155,010	17.80	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	132,94
R2040	On	04/02/2021	Bond Future			10.91330	85.02067	10.91562	85.00450	17.96	0.00	0	79,9
R2040	On	06/05/2021	Bond Future			11.12353	85.88069	11.12591	85.86459	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future			11.34232	82.30240	11.34477	82.28634	18.90	0.00	0	
R2040	On	04/11/2021	Bond Future			11.55613	83.17399	11.55867	83.15783	16.87	0.00	0	
Total R2040 Future											0.00	0	79,9
R2040	On	04/02/2021	Bond Future	10.41	Call		565.19000	0.56519	536,440	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,209.04000	4.20904	4,164,120	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		582.73000	0.58273	553,370	16.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,245.09000	5.24509	5,211,750	16.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		320.12000	0.32012	302,950	16.43	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,913.35000	4.91335	4,889,700	19.20	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,401.24000	6.40124	6,384,630	16.34	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		165.68000	0.16568	165,240	16.34	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,826.63000	5.82663	5,812,420	19.65	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,266.43000	4.26643	4,222,190	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,951.23000	10.95123	10,936,450	16.31	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		11.27000	0.01127	12,660	16.31	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,152.12000	4.15212	4,106,590	16.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		548.02000	0.54802	519,950	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		379.68000	0.37968	349,300	19.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		542.51000	0.54251	502,690	19.20	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,285.95000	10.28595	10,271,700	16.31	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		17.08000	0.01708	19,000	16.31	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	12.43	Put		1,114.46000	1.11446	1,164,520	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,280.08000	9.28008	9,345,980	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,101.88000	1.10188	1,151,680	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,190.82000	9.19082	9,257,240	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,525.14000	2.52514	2,497,310	19.28		0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,507.47000	5.50747	5,495,740	19.28		0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,599.69000	13.59969	13,642,090	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,127.16000	1.12716	1,177,480	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		346.17000	0.34617	372,470	20.77		0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,235.42000	9.23542	9,301,580	20.77		0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,801.76000	4.80176	4,793,130	18.14		0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,761.81000	2.76181	2,769,280	18.14		0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,120.82000	9.12082	9,201,540	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,191.72000	2.19172	2,256,380	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,159.84000	9.15984	9,240,370	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,173.98000	2.17398	2,238,450	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,081.86000	9.08186	9,162,760	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,774.83000	3.77483	3,866,920	18.68		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,114.69000	4.11469	4,189,590	19.26		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,442.10000	5.44210	5,533,060	19.26		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,658.64000	18.65864	18,694,220	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,209.59000	2.20959	2,274,430	20.56		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		247.73000	0.24773	267,250	20.56		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,743.44000	5.74344	5,819,470	18.68		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,001.55000	10.00155	10,103,200	18.13		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,143.73000	2.14373	2,229,220	18.13		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,039.32000	10.03932	10,140,730	18.13		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,127.66000	2.12766	2,212,910	18.13		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,963.81000	9.96381	10,065,700	18.13		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,159.90000	2.15990	2,245,630	18.13		0.00	0	
Total R2040 Option												0.00	0	7,50
Total For R2040												0.00	0	87,4
R2044	On	04/02/2021	Bond Future			10.97032	81.71272	10.97764	81.66132	18.88		0.00	0	51,84
R2044	On	06/05/2021	Bond Future			11.17234	82.53932	11.17993	82.48763	19.71		0.00	0	
R2044	On	05/08/2021	Bond Future			11.38240	79.05011	11.39028	78.99812	19.84		0.00	0	
R2044	On	04/11/2021	Bond Future			11.58736	79.88722	11.59556	79.83471	17.69		0.00	0	
Total R2044 Future												0.00	0	51,84
R2044	On	04/02/2021	Bond Future	10.84	Call		1,427.63000	1.42763	1,461,490	18.60		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,403.28000	2.40328	2,385,740	18.60		0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.29	Call			286.61000	0.28661	302,960	17.34	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			5,364.19000	5.36419	5,329,140	17.34	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put			10,228.94000	10.22894	10,179,800	17.12	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			109.64000	0.10964	118,180	17.14	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			369.66000	0.36966	388,510	17.49	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,906.43000	4.90643	4,873,880	17.49	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			19.54000	0.01954	21,800	17.12	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call			382.84000	0.38284	402,020	17.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,842.81000	4.84281	4,810,590	17.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			356.86000	0.35686	375,330	17.47	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,970.54000	4.97054	4,937,610	17.47	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			7,165.55000	7.16555	7,122,690	17.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,316.04000	9.31604	9,406,960	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,052.60000	9.05260	9,144,570	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			3,138.02000	3.13802	3,102,420	19.93	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call			6,245.92000	6.24592	6,241,820	20.69	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			2,268.96000	2.26896	2,213,170	20.69	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put			3,273.42000	3.27342	3,243,200	19.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,417.07000	4.41707	4,438,540	19.85	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put			1,184.59000	1.18459	1,224,690	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,120.53000	1.12053	1,159,760	21.81	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call			6,732.38000	6.73238	6,728,230	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			2,074.20000	2.07420	2,018,360	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,008.85000	9.00885	9,100,990	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,211.06000	1.21106	1,251,510	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			4,053.80000	4.05380	4,033,650	19.49	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put			5,651.94000	5.65194	5,603,390	18.77	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,269.00000	2.26900	2,272,140	18.77	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call			4,612.63000	4.61263	4,628,720	19.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,197.76000	1.19776	1,238,040	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,096.40000	9.09640	9,188,190	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,506.58000	3.50658	3,538,120	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,474.71000	9.47471	9,573,830	21.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			2,081.36000	2.08136	2,128,490	21.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,397.16000	9.39716	9,496,510	21.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			2,115.27000	2.11527	2,162,630	21.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			9,435.91000	9.43591	9,535,150	21.59	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			2,098.25000	2.09825	2,145,500	21.59	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			2,238.39000	2.23839	2,304,650	19.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			9,914.12000	9.91412	10,032,730	19.00	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 Interr
R2044	On	04/11/2021	Bond Future	12.91	Put			2,221.95000	2.22195	2,288,050	19.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			9,840.08000	9.84008	9,959,000	19.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,254.94000	2.25494	2,321,350	19.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			9,877.08000	9.87708	9,995,850	19.00	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												0.00	0	71,23
R2048	On	04/02/2021	Bond Future			10.87371	85.48766	10.88096	85.43502		18.23	0.00	0	116,10
R2048	On	06/05/2021	Bond Future			11.06304	81.94247	11.07057	81.88942		19.97	0.00	0	
R2048	On	05/08/2021	Bond Future			11.25774	82.82761	11.26555	82.77427		19.13	0.00	0	
R2048	On	04/11/2021	Bond Future			11.45740	79.29367	11.46553	79.23983		17.94	0.00	0	
Total R2048 Future												0.00	0	116,10
R2048	On	04/02/2021	Bond Future	10.47	Call			731.64000	0.73164	703,520	17.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			3,812.89000	3.81289	3,732,130	17.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			753.39000	0.75339	724,730	17.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			3,869.08000	3.86908	3,788,770	17.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,234.62000	2.23462	2,174,430	17.87	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,643.35000	1.64335	1,635,800	17.87	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			8,612.47000	8.61247	8,564,280	16.43	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			50.72000	0.05072	55,170	16.43	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			3,757.25000	3.75725	3,675,950	17.09	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			578.29000	0.57829	530,570	19.35	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,860.88000	4.86088	4,865,800	19.35	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,437.21000	2.43721	2,375,740	17.78	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,476.99000	1.47699	1,468,160	17.78	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			710.31000	0.71031	682,640	17.04	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,332.84000	9.33284	9,425,840	22.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,148.29000	1.14829	1,188,240	22.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,377.90000	9.37790	9,470,710	22.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,135.35000	1.13535	1,175,110	22.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,287.83000	9.28783	9,381,010	22.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,161.37000	1.16137	1,201,500	22.18	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,055.15000	2.05515	2,096,780	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,783.86000	9.78386	9,878,730	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,038.39000	2.03839	2,079,920	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,823.87000	9.82387	9,918,640	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,021.76000	2.02176	2,063,190	20.84	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,743.89000	9.74389	9,838,860	20.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,314.48000	10.31448	10,431,900	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,086.93000	2.08693	2,150,510	19.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/11/2021	Bond Future	12.85	Call			10.35271000	10.35271	10,469,960	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,071.13000	2.07113	2,134,540	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,276.28000	10.27628	10,393,870	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,102.84000	2.10284	2,166,590	19.26	0.00	0	
Total R2048 Option												0.00	0	4,28
Total For R2048												0.00	0	120,38
R209	On	04/02/2021	Bond Future			10.38103	71.05633	10.39834	70.95629		18.09	0.00	0	26,10
R209	On	06/05/2021	Bond Future			10.56987	68.63566	10.58778	68.53484		20.21	0.00	0	5,2!
R209	On	05/08/2021	Bond Future			10.76053	69.37724	10.77907	69.27555		18.96	0.00	0	
R209	On	04/11/2021	Bond Future			10.95644	66.97202	10.97567	66.86928		18.00	0.00	0	1,00
Total R209 Future												0.00	0	32,38
R209	On	04/02/2021	Bond Future	10.11	Call			869.20000	0.86920	888,290	17.55	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,563.24000	2.56324	2,482,290	17.55	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			889.79000	0.88979	909,590	17.56	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,524.08000	2.52408	2,443,840	17.56	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			848.93000	0.84893	867,320	17.53	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,602.79000	2.60279	2,521,140	17.53	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,304.61000	1.30461	1,338,660	22.00	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put			4,235.64000	4.23564	4,253,050	19.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			619.43000	0.61943	646,490	22.00	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call			9,030.42000	9.03042	9,158,580	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,224.49000	2.22449	2,258,740	20.93	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,159.83000	5.15983	5,167,990	19.67	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,735.71000	1.73571	1,844,690	19.67	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,669.04000	6.66904	6,803,910	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,991.76000	8.99176	9,120,060	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			642.42000	0.64242	669,900	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,297.38000	2.29738	2,415,610	19.96	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call			5,377.07000	5.37707	5,513,070	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,795.58000	1.79558	1,830,760	21.45	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call			9,107.82000	9.10782	9,235,700	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,220.55000	6.22055	6,216,960	19.38	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,265.24000	1.26524	1,362,470	19.38	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	11.00	Call			4,486.76000	4.48676	4,621,830	20.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			634.68000	0.63468	662,020	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,069.11000	9.06911	9,197,140	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			627.01000	0.62701	654,220	22.00	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,220.50000	3.22050	3,348,860	20.32	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,151.83000	3.15183	3,179,370	20.32	0.00	0	6,2!

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	11.81	Put		1,985.09000	1.98509	2,030,990	20.50	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,242.22000	7.24222	7,389,890	20.50	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,017.43000	2.01743	2,063,410	20.50	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,274.69000	7.27469	7,422,320	20.50	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,001.21000	2.00121	2,047,150	20.50	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,307.20000	7.30720	7,454,790	20.50	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,049.59000	2.04959	2,114,870	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,084.00000	8.08400	8,251,920	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,034.53000	2.03453	2,099,710	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,021.19000	8.02119	8,189,320	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Put		9,887.31000	9.88731	9,892,050	16.92	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,295.18000	1.29518	1,402,660	16.92	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,493.76000	7.49376	7,663,450	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,064.73000	2.06473	2,130,120	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,336.42000	2.33642	2,403,370	19.37	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,052.58000	8.05258	8,220,600	19.37	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,139.14000	3.13914	3,228,530	17.49	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,748.86000	5.74886	5,735,510	17.49	0.00	0	2,00
Total R209 Option											0.00	0	49,37
Total For R209											0.00	0	81,72
R210	On	04/02/2021	Bond Future			192.76431	192.76431	193.37058	193.37058		0.00	0	1,2
R210	On	06/05/2021	Bond Future			192.04534	192.04534	192.65843	192.65843		0.00	0	
R210	On	05/08/2021	Bond Future			194.16601	194.16601	194.78636	194.78636		0.00	0	
R210	On	04/11/2021	Bond Future			193.52382	193.52382	194.15103	194.15103		0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021	Bond Future			169.94009	169.94009	170.06514	170.06514		0.00	0	5,7
R212	On	06/05/2021	Bond Future			171.70067	171.70067	171.82751	171.82751		0.00	0	
R212	On	05/08/2021	Bond Future			171.26203	171.26203	171.39071	171.39071		0.00	0	
R212	On	04/11/2021	Bond Future			173.11458	173.11458	173.24475	173.24475		0.00	0	
Total R212 Future											0.00	0	5,7
Total For R212											0.00	0	5,7
R213	On	04/02/2021	Bond Future			9.24325	88.64114	9.26573	88.51019	12.99	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.43229	86.00970	9.45563	85.87772	14.45	0.00	0	
R213	On	05/08/2021	Bond Future			9.62661	86.93863	9.65089	86.80545	13.55	0.00	0	
R213	On	04/11/2021	Bond Future			9.83007	84.33023	9.85535	84.19573	12.81	0.00	0	
Total R213 Future											0.00	0	8,8
R213	On	04/02/2021	Bond Future	9.40	Call		1,855.34000	1.85534	1,932,050	13.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future	9.40	Put		1,078.65000	1.07865	1,024,410	13.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,889.90000	1.88990	1,967,400	13.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		1,055.74000	1.05574	1,002,290	13.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,821.21000	1.82121	1,897,020	13.14	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		1,102.05000	1.10205	1,046,910	13.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		126.70000	0.12670	128,310	15.73	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		12,536.72000	12.53672	12,670,320	15.73	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		131.08000	0.13108	132,700	15.73	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		12,580.34000	12.58034	12,713,930	15.73	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		128.88000	0.12888	130,490	15.73	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		12,623.94000	12.62394	12,757,530	15.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,448.89000	2.44889	2,435,280	13.88	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		4,472.08000	4.47208	4,433,780	13.28	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,745.77000	2.74577	2,840,650	13.28	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,397.45000	1.39745	1,394,500	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		7,623.16000	7.62316	7,753,170	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,424.23000	1.42423	1,421,060	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		7,407.84000	7.40784	7,537,140	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,507.03000	1.50703	1,503,150	14.65	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		5,074.26000	5.07426	5,193,830	13.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		7,659.26000	7.65926	7,789,380	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,410.79000	1.41079	1,407,730	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,695.42000	7.69542	7,825,650	14.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,657.41000	1.65741	1,657,920	13.78	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,977.66000	7.97766	8,112,760	13.78	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,643.60000	1.64360	1,644,200	13.78	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,909.44000	7.90944	8,044,360	13.78	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,671.31000	1.67131	1,671,730	13.78	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,943.52000	7.94352	8,078,530	13.78	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,450
R214	On	04/02/2021	Bond Future			10.75682	68.16870	10.76909	68.09696	19.68	0.00	0	15,300
R214	On	06/05/2021	Bond Future			10.94127	65.58224	10.95396	65.51001	22.04	0.00	0	
R214	On	05/08/2021	Bond Future			11.13027	66.29062	11.14342	66.21779	20.64	0.00	0	
R214	On	04/11/2021	Bond Future			11.32394	63.71580	11.33759	63.64223	19.62	0.00	0	
Total R214 Future											0.00	0	15,300
R214	On	04/02/2021	Bond Future	10.32	Call		610.67000	0.61067	640,300	19.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		3,320.47000	3.32047	3,278,360	19.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		627.20000	0.62720	657,280	19.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/02/2021	Bond Future	10.33	Put		3,274.73000	3.27473	3,233,070	19.02	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		594.38000	0.59438	623,620	18.99	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,366.53000	3.36653	3,324,030	18.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,801.17000	7.80117	7,909,100	24.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,056.97000	1.05697	1,092,670	24.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,837.47000	7.83747	7,945,260	24.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,045.76000	1.04576	1,081,320	24.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,873.79000	7.87379	7,981,460	24.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,034.64000	1.03464	1,070,080	24.01	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,383.83000	2.38383	2,349,570	21.86	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,939.12000	6.93912	6,969,860	21.82	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,419.90000	2.41990	2,377,810	21.82	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,970.11000	6.97011	7,004,780	21.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,401.81000	2.40181	2,363,650	21.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,001.15000	7.00115	7,039,720	21.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,992.95000	7.99295	8,135,680	21.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,295.96000	2.29596	2,365,120	21.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,932.57000	7.93257	8,075,530	21.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,327.97000	2.32797	2,397,360	21.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,962.74000	7.96274	8,105,590	21.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,311.91000	2.31191	2,381,190	21.12	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,32
Total for Bond											0.00	0	1,092,20
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			752.73700	752.73700	752.03900	752.03900			0.00	0	96
GOVI	On	06/05/2021	GOVI			760.35100	760.35100	759.64700	759.64700			0.00	0	
GOVI	On	05/08/2021	GOVI			768.47500	768.47500	767.76600	767.76600			0.00	0	
GOVI	On	04/11/2021	GOVI			776.69300	776.69300	775.97700	775.97700			0.00	0	
Total GOVI Future												0.00	0	96
GOVI	On	04/02/2021	GOVI	750.95	Call			10,890.00000	1.08900	17,870,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			10,790.00000	1.07900	17,770,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			10,990.00000	1.09900	17,970,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			809,770.00000	80.97700	816,810,000		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			809,670.00000	80.96700	816,710,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			809,570.00000	80.95700	816,610,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			486,360.00000	48.63600	493,450,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			486,260.00000	48.62600	493,350,000		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			486,160.00000	48.61600	493,250,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			475,670.00000	47.56700	482,830,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call			475,570.00000	47.55700	482,730,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			475,770.00000	47.57700	482,930,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	96
Total for GOVI												0.00	0	96
AL37	On	04/02/2021	Index Future			790.53600	790.53600	789.76200	789.76200			0.00	0	
AL37	On	06/05/2021	Index Future			798.53200	798.53200	797.75200	797.75200			0.00	0	
AL37	On	05/08/2021	Index Future			807.06400	807.06400	806.27800	806.27800			0.00	0	
AL37	On	04/11/2021	Index Future			815.69400	815.69400	814.90100	814.90100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	04/02/2021	Index Future			870.67000	870.67000	869.65400	869.65400			0.00	0	
AL7T	On	06/05/2021	Index Future			879.47700	879.47700	878.45300	878.45300			0.00	0	
AL7T	On	05/08/2021	Index Future			888.87400	888.87400	887.84100	887.84100			0.00	0	
AL7T	On	04/11/2021	Index Future			898.37900	898.37900	897.33600	897.33600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			761.77200	761.77200	761.05500	761.05500			0.00	0	23
ALBI	On	06/05/2021	Index Future			769.47600	769.47600	768.75500	768.75500			0.00	0	
ALBI	On	05/08/2021	Index Future			777.69800	777.69800	776.97100	776.97100			0.00	0	
ALBI	On	04/11/2021	Index Future			786.01400	786.01400	785.28000	785.28000			0.00	0	
Total ALBI Future												0.00	0	23
Total For ALBI												0.00	0	23
IGOV	On	04/02/2021	Index Future			269.06400	269.06400	269.41300	269.41300			0.00	0	1,09
IGOV	On	06/05/2021	Index Future			271.85200	271.85200	272.20500	272.20500			0.00	0	
IGOV	On	05/08/2021	Index Future			274.82200	274.82200	275.18100	275.18100			0.00	0	
IGOV	On	04/11/2021	Index Future			277.82600	277.82600	278.18900	278.18900			0.00	0	
Total IGOV Future												0.00	0	1,10
Total For IGOV												0.00	0	1,10
Total for Index												0.00	0	1,33
JIBAR f	On	20/01/2021	Jibar Future			3.63500	96.36500	3.63500	96.36500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.41000	96.59000	3.43000	96.57000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.40500	96.59500	3.41500	96.58500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.31000	96.69000	3.35000	96.65000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.31000	96.69000	3.34000	96.66000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.26500	96.73500	3.30500	96.69500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.31000	96.69000	3.34000	96.66000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.50500	96.49500	3.53500	96.46500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.50500	96.49500	3.52500	96.47500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			3.86000	96.14000	3.90000	96.10000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			3.92500	96.07500	3.96500	96.03500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.41500	95.58500	4.45500	95.54500			0.00	0	
Total Jibar Future												0.00	0	30,00
Total For JIBAR FUTURE												0.00	0	30,00
Total for Jibar												0.00	0	30,00
5Y STN	On	21/12/2021	Interest Rate Swap			90.37000	90.37000	90.40000	90.40000			0.00	0	£
Total 5Y STND Future												0.00	0	£
Total For 5Y STND												0.00	0	£
Total for Interest Rate Swap												0.00	0	£

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for Derivatives :									0.00	0	1,124,55
AA06 On 15/04/2021 Spot Bond					0.00000	99.75922			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.28500	103.26474	5.28500	103.25000			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.45000	301.09657	3.45000	301.04336			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.30461			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.07540			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.18140	9.65000	100.15547			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.53516			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.28939			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.21152			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.87653			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.84607				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.36631				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.91470				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.11839				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.29687				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.78121				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.58748				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.38268				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.29820				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.31122				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.58261				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.14824				0.00	0	
Total ABFN32 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 ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.20078				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.97015				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.25424				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.56405				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.14283				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.90000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.68632				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.96087				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.79291				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.17212				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.88910				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.88566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	99.88325				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.16647				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.44450				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.47019				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.61464				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.95980				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.39257				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.21000	4.21000	4.21000	146.14730				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	69.63108	100.00000	69.47036				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.43000	7.43000	7.43000	137.72471				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.17070	100.00000	18.12853				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.66234				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.74000	216.07478	2.74000	216.04077				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	146.07481				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.80000	4.80000	4.80000	180.67515				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	206.84321				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.12500	6.12500	6.12500	105.93298				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.65000	6.65000	6.65000	119.11566				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.78500	4.78500	4.78500	102.23578				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.31500	103.57624	4.31500	103.56413				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.62500	107.95799	4.62500	107.94436				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.94500	109.89971	4.94500	109.88489				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.21500	118.85068	6.21500	118.83059				0.00	0	
Total ABS16 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 ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.42500	118.61037	7.42500	118.58648				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			5.09500	114.66130	5.09500	114.64536				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.53500	113.42812	6.53500	113.40798				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.35047	100.00000	12.32283				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	314.75833				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.33000	171.28457	1.33000	171.26420				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.52500	9.52500	9.52500	103.96861				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.25782				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.24972				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.23981				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.24104				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.72197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL190 On 20/09/2022 Spot Bond					0.00000	100.24915				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.24915				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.25607				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.25607				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.92417				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	165.23940				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.23617				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.04666				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.23452				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.22843				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.51169				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.73334				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.54377				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.54963				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.57312				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.02842				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.19109				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.48351				0.00	0	9,700,00
Total AGT01 SPOT										0.00	0	9,700,00
Total For AGT01										0.00	0	9,700,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.63497				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.61382				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.52042				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.06268				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.06268				0.00	0	
Total AHF2B3 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 AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.25466				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.03071				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.02004				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.13739				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.25472				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.63856				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.75580				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.79009				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.56607				0.00	0	10,000,00
Total AHF5A2 SPOT										0.00	0	10,000,00
Total For AHF5A2										0.00	0	10,000,00
AHF5A On 21/08/2023 Spot Bond			5.81500	113.40708	5.81500	113.38941				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.60122				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.64805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.97528				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.84831				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.05745				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.60115				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.64798				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.97509				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.55432				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.62458				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.67140				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.06837				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.69500	112.68028	6.69500	112.65990				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			5.81500	111.40624	5.81500	111.38860				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.20000	94.16169	11.20000	94.13335				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.23000	178.30254	5.23000	178.26247				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.26402				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.10331				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.35695				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.88314				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.29889				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.53743				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.69874				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.10754				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.27305				0.00	0	
Total APF14 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 APF14										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.30000	221.35430	5.30000	221.30413				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.31500	199.48692	5.31500	199.44166				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.43018				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.31000	169.55038	2.31000	169.52575				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	97.76679				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.91020				0.00	0	10,000,00
Total ASN146 SPOT										0.00	0	10,000,00
Total For ASN146										0.00	0	10,000,00
ASN14: On 04/05/2021 Spot Bond					0.00000	100.92301				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.35500	169.47138	2.35500	169.44656				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.26353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.53053				0.00	0	10,000,00
Total ASN152 SPOT										0.00	0	10,000,00
Total For ASN152										0.00	0	10,000,00
ASN15: On 31/03/2028 Spot Bond			5.44000	173.50636	5.44000	173.46641				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.84569				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.66022				0.00	0	10,000,00
Total ASN161 SPOT										0.00	0	10,000,00
Total For ASN161										0.00	0	10,000,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.45346				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	100.27722				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	100.03692				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.30000	100.83368	5.30000	100.81100				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	100.21545				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.21879				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.23287				0.00	118,800,000	41,300,00
Total ASN204 SPOT										0.00	118,800,000	41,300,00
Total For ASN204										0.00	118,800,000	41,300,00
ASN20(On 24/08/2021 Spot Bond					0.00000	100.75024				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.85822				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.52736				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.47835				0.00	0	
Total ASN255 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 ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.27641				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.21085				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.69851				0.00	0	10,000,00
Total ASN278 SPOT										0.00	0	10,000,00
Total For ASN278										0.00	0	10,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.65989				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.59887				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.34848				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.12394				0.00	0	10,000,00
Total ASN291 SPOT										0.00	0	10,000,00
Total For ASN291										0.00	0	10,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.23373				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.30068				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.35273				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	96.36538				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.45500	5.45500	5.45500	88.73400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.22101				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.25319				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.82787				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.22272				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.41000	99.41406	5.41000	99.39138				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.23776				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.69845				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.69845				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.21540				0.00	0	2,700,00
Total ASN346 SPOT										0.00	0	2,700,00
Total For ASN346										0.00	0	2,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21814				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.22760				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.22760				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.52724				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.27428				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.22310				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.23163				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.97160				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.31779				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.31779				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.27068				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.22513				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.58216				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.28208				0.00	0	10,000.00
Total ASN399 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 ASN399										0.00	0	10,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.22351				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.26410				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.41218				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.59634				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.28953				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.28953				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.19549				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.20184				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.28442				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.27243				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.14389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.05040				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	101.06148				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 28/02/2023 Spot Bond					0.00000	104.57512				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN463 On 31/03/2024 Spot Bond					0.00000	104.77764				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN464 On 31/01/2022 Spot Bond					0.00000	104.11836				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond					0.00000	104.78027				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.83690				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	100.99936				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 31/03/2024 Spot Bond					0.00000	104.36822				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN474 On 28/02/2023 Spot Bond					0.00000	104.16658				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN475 On 11/08/2021 Spot Bond					0.00000	100.68160				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 17/08/2025 Spot Bond					0.00000	100.23067				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.27633				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.01272				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.19500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.87340				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.22986				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.41127				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.39496				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.05957				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.32377				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.29910				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.28666				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.28666				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.22168				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.21306				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.06156				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.22380				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.38771	9.00000	102.44110				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.35303	8.18000	102.19627				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.36065	8.36000	102.24460				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.36065	8.36000	102.24460				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.07469				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	99.96187				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	99.89060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.42696	9.10000	101.91973				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.05746	11.05000	102.11918				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.88927	11.00000	101.83836				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.55554				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.47007	10.50000	101.40959				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.60230				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.52932				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.22969	10.50000	101.15068				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.01633				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.57918				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.69901				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.40679				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.76588	10.60000	104.53438				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.32326				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.21500	107.39085	5.21500	107.37557				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.63893	9.30000	102.61316				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.77498				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.90943				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.57765				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.54465				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.02138				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.67500	102.62588	5.67500	102.61011				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	99.91224				0.00	0	
Total BAW34 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 BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.46352				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.10627				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.10500				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.01500	8.01500	8.01500	106.55419				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.09624				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.09624				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.13500	10.13500	10.13500	111.35884				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.02535				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.57647				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.85018				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.85029				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.81684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.10970				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.10970				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.73218				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.11313				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.10923				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.11258				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.10563				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.11243				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.12666				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.12926				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.12926				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.12926				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.13288				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 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	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.12984				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.12984				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.13671				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.75093				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.08000	7.08000	7.08000	107.58440				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.89039				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.83459				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.01337				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.43035				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.81500	111.74994	6.81500	111.72925				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.63013				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.98495				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.71500	103.93948	6.71500	103.92077				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.63361				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.81500	107.98921	5.81500	107.97238				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.30416				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.24769				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.77735				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.05101				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.94172				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.13516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.94753				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.38451				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.70942				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.91525				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.55500	111.91493	5.55500	111.89799				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.28677				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.43989				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.18609				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.86819				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.10322				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.88411				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.06700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.08000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.79600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.18978				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.97036				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.03008				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.57682				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.58331				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.13326				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.16120				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.80127				0.00	0	
Total BPPF24 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 BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.87007				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	99.91303				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	99.90585				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.76168				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.80124				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.83564				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.18964				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.84270				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.41500	104.04478	4.41500	104.03238				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.75945				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.66114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.57500	113.89876	6.57500	113.87851				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.92500	114.89465	6.92500	114.87317				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.45500	116.58001	7.45500	116.55644				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.87500	111.08994	8.87500	108.19700				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.23344				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.03710				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.33389				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.11588				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.23827				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.71793				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.77144				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.52677				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.62760				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.14522				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.25297	3.14000	160.14621				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.28000	2.28000	2.28000	160.46297				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.93177	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.74583				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.58500	114.40668	6.58500	114.38621				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.55882	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.18382				0.00	0	
Total CLN366 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 CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	101.11464				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.45174				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.41000	103.81671	5.41000	103.80148				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.97855	10.98000	101.94845				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.98828				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	121.52083	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.23159				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	101.22113				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.23371				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.73258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.72577				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN427 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN438 On 03/02/2021 Spot Bond					0.00000	101.02985				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN441 On 24/05/2021 Spot Bond			5.31000	103.59275	5.31000	103.57798				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.28000	169.60307	2.28000	169.57857				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.90000	130.86289	5.90000	130.83137				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.14000	129.68695	6.14000	129.65490				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	104.95400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.72224				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.86659				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	101.03191				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.01500	107.70909	6.01500	107.69145				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.84076				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.27498				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.65705				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.79806				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 23/06/2021 Spot Bond					0.00000	100.15300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	54.06763	100.00000	53.94664				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	100.93674				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.07210				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.13850				0.00	0	
Total CLN484 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 CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.51000	104.52948	5.51000	104.51388				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.99281	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.81500	108.92621	5.81500	108.90924				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.65616				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.27397				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.57140				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.21500	115.87329	6.21500	115.85370				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.38534				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.65749				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	99.90644				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.20750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.92111				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.55187				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.52808				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.40984				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.08062	9.96000	103.05295				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.84146	10.01000	101.81413				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.63237				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.18048	9.60000	101.67978				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.33609				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.54968				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.74904				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	103.00096	9.20000	102.97537				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.97063				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.58500				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.22214				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.68559				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.12899				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.31404				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.33609				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.25408				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.20136				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.30500	8.30500	8.30500	112.40150				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.72554				0.00	0	
Total CLN536 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 CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.01840				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.38266				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	132.91180				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.53714				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	101.35067				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			7.77500	113.81321	7.77500	113.78963				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			7.82500	110.67868	7.82500	110.65521				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			7.91500	110.41837	7.91500	110.39469				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	310.16043				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN551 On 15/11/2023 Spot Bond					0.00000	100.75430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.75865				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.60157				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.54258				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.78200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.81136				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.38877	10.19000	101.37662				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.77500	111.00566	7.77500	110.98227				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.82862				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.54842				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.35319				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.48979				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.75889				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.85303				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.08142				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.00500	109.30425	8.00500	109.28055				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.80281				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.32394				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.76339				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.32628				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.27833				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.14786				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.01567				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.79693				0.00	0	
Total CLN581 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 CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.50287				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
CLN582 On 16/09/2025 Spot Bond					0.00000	100.35045				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.03071				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.48814				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.94783				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.39827				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.30469				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.27805				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.34378				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.19635				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.12000	136.08883	4.12000	110.25248				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.59015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.11624				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.59015				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.04456				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01473				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.36153				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.27805				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.27805				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.62266				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.79051				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.71460				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	101.53435				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.19071				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.59524				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.71631	9.32000	101.69085				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.00922				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.52300				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.43019				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.57187				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.50280				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.12067				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.00590				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.26824				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.48812				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.92473				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.92101				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.84562				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.03780				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.89500	109.94775	5.89500	109.93040				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.77015				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.83059				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.96500	63.93474	11.96500	85.95167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.58467				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.47500	107.44805	8.47500	107.42381				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.76632				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.55497				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.88580				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.79683				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.40516				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.56598				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.76248				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.71769				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.69251				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.83915				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	101.03714				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.56949				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.27266				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	100.98073				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.27314				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.76248				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.51739				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.76248				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.59607				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.76248				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 18/02/2021 Spot Bond					0.00000	100.54485				0.00	0	
Total CLN653 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 CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.28444				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.73706				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.23980				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.24270				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.25201				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.51700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	101.84600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	125.46900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.94295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.01796				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.93108				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.21453				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.33079				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.59314				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.85192				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.39262				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.51022	137.92143	4.51022	112.06222				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.51022	137.92143	4.51022	112.06294				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.76790				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.87108				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	100.92215				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.87125				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.23367				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.49993				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.88768				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.39473				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.22314				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.22964				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.77920				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.26658				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.27422				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.27398				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.23975				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.11380				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.23980				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.95524				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.38139				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	99.96557				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.04438				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.80184				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.22214				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.21990				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.46564				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.67653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.46429				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.48099				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.78803				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.39026				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.77656				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.94767				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.36050				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.23391				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.74303				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.99330				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.30451				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2021 Spot Bond					0.00000	100.64828				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.23553				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.23553				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.23553				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.75378				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.01219				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.32318				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.72305				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.05425				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.44293				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.78441				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.21567				0.00	0	
Total CLN724 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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.21567				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.21567				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.21972				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.21972				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.21972				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.35913				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.43139				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.08000	107.60497	7.08000	107.58440				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.71228				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.26500	111.80970	7.26500	111.78778				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.72500	104.14850	5.72500	104.13235				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.92500	111.21008	8.92500	111.18341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.99500	113.55288	5.99500	113.53446				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.65000	107.39926	6.65000	107.37996				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.33500	107.11223	9.33500	107.08539				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			9.42500	100.99966	9.42500	100.97411				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.01500	9.01500	9.01500	107.82685				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.52413				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.23974				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.26741				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.01243				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.40499				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.92054				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	

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 31/01/2023 Spot Bond					0.00000	101.14893				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.39091				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.20979				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.12654				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.38563				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.55641				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.55549				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.66742				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.17500	8.17500	8.17500	108.74215				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.09955				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.60707				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.76500	101.89178	5.76500	101.87611				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			6.14000	111.20760	6.14000	111.18933			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.22904	100.00000	29.16470			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.22904	100.00000	29.16470			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.68500	114.99408	5.68500	114.97657			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	103.69213	9.69000	103.66547			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.69213	9.69000	103.66547			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			10.94000	99.40179	10.94000	99.37303			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	103.84746	10.10000	103.81966			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.84746	10.10000	103.81966			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.50481			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.78270			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.31849			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.16923			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.11925			0.00	0	
Total DVF24 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.38624				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.59998				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.34213				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.42936				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.35279				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.95303				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.78943				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.51922				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.84001				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.65390				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.68894				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	110.71431	4.65000	110.70048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.22000	108.19678	5.22000	108.18137				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.12500	114.03349	6.12500	114.01449				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56000	100.94146	5.56000	100.91782				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.30000	89.59749	5.30000	89.57732				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.54539	2.25000	132.52635				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.75000	133.13102	4.70000	133.53494				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.72300	119.01410	4.72300	118.98891				0.00	0	20,000,00
Total EL29 SPOT										0.00	0	20,000,00
Total For EL29										0.00	0	20,000,00
EL30 On 29/07/2030 Spot Bond			4.77000	116.46278	4.77000	116.43822				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.22000	102.34115	5.22000	102.31819				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.27000	91.67192	5.27000	91.65136				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.54539	2.25000	132.52635				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	138.36607				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.15886				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	104.75041				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.84553				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.30661				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.72720				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.40211				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.82446				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.55628				0.00	0	
Total ELN012 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 ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.19500	104.40893	5.19500	104.39421				0.00	0	20,000,000,00
Total EMM02 SPOT										0.00	0	20,000,000,00
Total For EMM02										0.00	0	20,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.49500	106.15006	8.49500	106.12566				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			10.79000	10.79000	10.79000	96.41969				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.14000	11.14000	11.14000	100.78677				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			8.57500	8.57500	8.57500	103.91564				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.57500	8.57500	8.57500	105.45185				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.45000	11.45000	11.45000	84.71131				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.24000	10.24000	10.24000	102.07796				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.45000	11.45000	11.45000	95.80406				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 28/05/2021 Spot Bond					0.00000	100.62362				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.47763				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.38684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.39865				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.32244				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.31516				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.75099				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.51186				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.28234				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.75110				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.44685				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.46025				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.10580				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.39324				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond					0.00000	100.93683				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.65559				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.62216				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.70899				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.62884				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.66222				0.00	0	3,000,00
Total ERSA25 SPOT										0.00	0	3,000,00
Total For ERSA25										0.00	0	3,000,00
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.61151				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.59545				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.69560				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.54500	113.00551	5.54500	112.98871				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.47233	10.00000	104.44463				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.68500	102.75231	7.68500	102.73103				0.00	0	2,500,000,00
Total ES26 SPOT										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES26										0.00	0	2,500,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.05149	7.85000	102.02991				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.30000	77.02543	11.31500	76.92079				0.00	0	2,670,000,00
Total ES33 SPOT										0.00	0	2,670,000,00
Total For ES33										0.00	0	2,670,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.32495	7.50000	102.30414				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.81500	76.05119	11.81500	76.02721				0.00	0	1,000,000,00
Total ES42 SPOT										0.00	0	1,000,000,00
Total For ES42										0.00	0	1,000,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.68345	8.50000	101.66020				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.03109				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.45141				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.30947				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.23774				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91927				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.60724				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.65762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.69164				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.95298				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	99.87824				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.66900				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.83815				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.54500	5.54500	5.54500	102.69111				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.05525				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	102.36742				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.48500	104.35548	6.48500	104.33727				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.24479				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB21 On 24/11/2021 Spot Bond					0.00000	102.83659				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.19050				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.84626				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.14457				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.21998				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.50865				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.27500	109.14985	8.27500	109.12554				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.45891				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.33000	171.28457	1.33000	171.26420				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	312.63189				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	146.38324				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.58000	183.27003	4.58000	183.23206				0.00	0	1,200,000,00
Total FRBI28 SPOT										0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	1,200,000,00
FRBI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	96.75595				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	207.25827				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.07000	77.83530	6.07000	77.81606				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.55000	83.81117	5.55000	83.79155				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
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			4.30000	4.30000	4.30000	138.99965				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	91.00722				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.39000	169.40997	2.39000	169.38500				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.25000	167.91148	3.25000	167.88287				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.95080				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.33458				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.03623				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.98511				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.11783				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.98449				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	104.12767				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 02/05/2028 Spot Bond			9.80000	101.73276	9.80000	101.70588				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.43425				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.57189				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.26013				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	110.14369				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	101.53070				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.05843				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.28419				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	108.20069				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.22641				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.03380				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	101.22113				0.00	0	
Total FRC291 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.99334				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.97200				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.70537				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.71900				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.30062				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.04641				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.73365				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.64626				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.02158				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.50637				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.84006				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.22150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.25517				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.40000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.13000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.28036				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	111.30000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	98.34731				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.34785				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.99914				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	97.68535				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.28022				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.28679				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	100.25787				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.01358				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.64506				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.02100				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.52842				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.78648				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.11153				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.91968				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.91968				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.35509				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.58766				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.92932				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	105.92932				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.45264				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.40284				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.06711				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.24470				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.33211				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.58476				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.23167				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.20124				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.83567				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.30109				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.20205				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.14010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.97880				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.87896				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.57791				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.73238				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.67064				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.07292				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.49969				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	168.26523				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	168.36973				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	168.40459				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.95000	93.46849	4.95000	93.44813				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			5.20000	102.14582	5.20000	102.12311				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.37478				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.67916				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.33572				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.95677				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.27717				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.39140				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74172				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.19152				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.57408				0.00	0	1,000,000,00
Total FRJ29 SPOT										0.00	0	1,000,000,00
Total For FRJ29										0.00	0	1,000,000,00
FRS100 On 15/01/2024 Spot Bond			4.55000	4.55000	4.55000	87.31608				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	103.18783				0.00	0	
Total FRS101 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 FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.32953				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.91014				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.26000	101.35607	5.26000	101.33335				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.25000	200.78125	5.25000	200.73600				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.40000	99.54210	5.40000	99.51942				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	200.13736				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.85000	141.42911	3.85000	141.40276				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	124.46306	3.70500	124.44034				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.25000	101.48716	5.25000	101.46446				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.40000	197.80961	5.40000	197.76427				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.45000	196.83091	5.45000	196.78556				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.38000	179.55474	3.38000	143.96432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.48000	196.24654	5.48000	196.20114				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.40000	99.54210	5.40000	99.51942				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.25000	175.61099	5.25000	175.57147				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.15000	90.47614	6.15000	90.45375				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.14000	176.84288	5.14000	176.80358				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.20000	176.16973	5.20000	176.13030				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.99000	186.62737	5.99000	186.58167				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.10000	91.04793	6.10000	91.02552				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	99.51942				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.38000	99.79879	5.38000	99.77612				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.01000	178.31154	5.01000	178.27254				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 07/12/2033 Spot Bond			5.76000	190.89266	5.76000	190.84708				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.14000	176.84288	5.14000	176.80358				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.14000	176.84288	5.14000	176.80358				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			5.43000	173.61639	5.43000	173.57647				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.15000	139.82256	4.15000	139.79538				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.09000	169.93741	2.09000	169.91371				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.49000	172.95732	5.49000	172.91727				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.53000	172.51954	5.53000	172.47940				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.12000	139.98225	4.12000	139.95516				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.00500	178.36831	5.00500	178.32932				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.54000	5.54000	5.54000	172.37014				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	15.71712				0.00	0	
Total FRS161 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 FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.91023				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.10133				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.22319				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.27562				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.12959				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	138.47863				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	152.10133				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	142.02246				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.98044				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	127.76591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	20.92187				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.74889				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.87374				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.76608				0.00	0	6,000,00
Total FRS200 SPOT										0.00	0	6,000,00
Total For FRS200										0.00	0	6,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.55928				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	111.43264				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.20050				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.63115				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	118.03430				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	107.77095				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.37061				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.19911				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	100.78296				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	99.97323				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	100.83510				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	100.71178				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.23167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	100.68514				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.69739				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	100.25820				0.00	0	
Total FRS228 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 FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.74060				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.37073				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.51008				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	92.92210				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.63452				0.00	0	
Total FRS235 SPOT										0.00	0	
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	107.40181				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	98.31917				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.23886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.59645				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.65816				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	93.71735				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	397,327,70
Total FRS245 SPOT										0.00	0	397,327,70
Total For FRS245										0.00	0	397,327,70
FRS36 On 07/12/2023 Spot Bond			2.09000	2.09000	2.09000	312.29329				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.83000	314.54400	1.83000	314.50222				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.83000	1.83000	1.83000	314.50222				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.33000	171.28457	1.33000	171.26420				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.33000	171.28457	1.33000	171.26420				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.85522				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			5.10000	94.65416	5.10000	94.63336			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77000	66.48035	4.77000	99.05720			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	144.57160			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	143.03163			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.89000	2.89000	2.89000	305.61461			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.73500	4.73500	4.73500	108.80213			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.52500	119.00420	5.52500	118.98637			0.00	0	250,000,00
Total FRX24 SPOT									0.00	0	250,000,00
Total For FRX24									0.00	0	250,000,00
FRX25 On 26/07/2025 Spot Bond			5.87500	119.62759	5.87500	119.60878			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.68500	115.73853	6.68500	115.71762			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.66500	120.97397	6.66500	120.95207			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.08500	122.02237	7.08500	121.99928			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.19000	114.04984	8.19000	114.02496			0.00	0	
Total FRX30 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 FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.63000	109.33938	8.63000	109.31428				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.56000	116.76988	8.56000	116.74300				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.78000	78.04892	10.78000	78.02641				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.06018				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.35380				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.56719				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.50073				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.53584				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.55714				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.56340				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.68731				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.35089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.48622				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.57068				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.42642				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.46113				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.69743				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.47000	103.75398	4.47000	103.73279				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.07550				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.76218				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.79007				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.22109				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.69500	113.53796	5.69500	113.52044				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT19 On 14/03/2022 Spot Bond					0.00000	100.33955				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90310				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.22500	106.87201	8.22500	106.84834				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.05923				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.24233				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.11584				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.71216				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.25353				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.68323				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.32556				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.33965				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.75688				0.00	0	
Total GRT30 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 GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.46858				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.42831				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.02654				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.46648				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.09674				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.06677				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.84719				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.13403				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.74288				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.59726				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.18830				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.17871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.54612				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.02705				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.58727				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.57960				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.09600				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.47287				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.37616				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.24064				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.33534				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.84885				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.60073				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB12 On 15/03/2024 Spot Bond					0.00000	100.45212				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.37738				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.07181				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.06695				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.06563				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.43000	309.47937	2.43000	309.43325				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.78000	2.78000	2.78000	313.49759				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.74000	107.51672	9.74000	107.48894				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.28000	73.87780	5.28000	93.32073				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.37500	89.46411	11.37500	89.43722				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.13280	100.00000	13.10390				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.41500	88.77906	11.41500	88.75229				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.13196	100.00000	13.10306			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	100.04239			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.06199			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	100.47351			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.73000	147.61928	2.70000	147.76636		7,971,358,668,000.00	2,919,911,600	307,841,300,00	
Total I2025 SPOT								7,971,358,668,000.00	2,919,911,600	307,841,300,00	
Total For I2025								7,971,358,668,000.00	2,919,911,600	307,841,300,00	
I2029 On 31/03/2029 Spot Bond			4.00000	103.19718	4.00000	103.17741		20,205,087,200,000.00	5,051,271,800	169,292,138,50	
Total I2029 SPOT								20,205,087,200,000.00	5,051,271,800	169,292,138,50	
Total For I2029								20,205,087,200,000.00	5,051,271,800	169,292,138,50	
I2033 On 28/02/2033 Spot Bond			4.45000	98.42105	4.45000	98.40094		21,386,551,370,000.00	4,805,966,600	124,358,146,70	
Total I2033 SPOT								21,386,551,370,000.00	4,805,966,600	124,358,146,70	
Total For I2033								21,386,551,370,000.00	4,805,966,600	124,358,146,70	
I2038 On 31/01/2038 Spot Bond			4.53000	111.49391	4.50000	111.91339		25,411,977,240,000.00	5,609,708,000	325,705,530,90	
Total I2038 SPOT								25,411,977,240,000.00	5,609,708,000	325,705,530,90	
Total For I2038								25,411,977,240,000.00	5,609,708,000	325,705,530,90	
I2046 On 31/03/2046 Spot Bond			4.55000	99.44301	4.55000	99.42248		1,865,141,460,000.00	409,921,200	383,090,564,10	
Total I2046 SPOT								1,865,141,460,000.00	409,921,200	383,090,564,10	
Total For I2046								1,865,141,460,000.00	409,921,200	383,090,564,10	
I2050 On 31/12/2050 Spot Bond			4.55000	100.27408	4.55000	100.25331		54,905,760,000.00	12,067,200	262,240,425,70	
Total I2050 SPOT								54,905,760,000.00	12,067,200	262,240,425,70	
Total For I2050								54,905,760,000.00	12,067,200	262,240,425,70	
IBL101 On 24/05/2022 Spot Bond			5.53000	5.53000	5.53000	105.70333		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.73414		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.55000	308.47846	2.55000	308.43149				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.69881				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.50750				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.71226				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.53442				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.62263				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.16624				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.62352				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.92184				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.59334				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.09328				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	100.72928				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.20622				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.98802				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57178				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.53085				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.69339				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.64582				0.00	0	6,000,00
Total IBL138 SPOT										0.00	0	6,000,00
Total For IBL138										0.00	0	6,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	100.56895				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.54148				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.53832				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.30456				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.22564				0.00	0	8,000,00
Total IBL145 SPOT										0.00	0	8,000,00

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 IBL145										0.00	0	8,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01466				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.44268				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46501				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.44562				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.53850				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.44000	1.44000	1.44000	171.06775				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.17500	115.34322	6.17500	115.32416				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.08093				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.73000	170.57355	1.73000	170.55143				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.60500	110.84651	4.60500	110.83257				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.89986				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.41500	103.48270	4.41500	103.47038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	76.92064	100.00000	76.76680				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	100.59814				0.00	0	10,000,00
Total IBL89 SPOT										0.00	0	10,000,00
Total For IBL89										0.00	0	10,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.02945				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.28770				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.42500	108.17196	7.42500	108.15017				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.69000	111.25920	9.69000	111.54205				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.41218				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.04500	113.69672	8.04500	113.67209				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.90069				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.74827				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.66304				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.41598				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.05309				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.76645				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.29423				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.58722				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.24388				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.51430				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.06299				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.30434				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.92500	106.71657	6.92500	106.69662				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.27000	102.92614	5.27000	102.91149				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 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 ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.51326				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.71087				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.34812				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.63891				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.40737				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.26932				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.71500	105.68504	6.71500	105.66574				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.61547				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.67236				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.28676				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.20495				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.20874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.82268				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.32260				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.82372				0.00	0	3,000,00
Total IPF24 SPOT										0.00	0	3,000,00
Total For IPF24										0.00	0	3,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.12728				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.76566				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.78101				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.11491				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.35909				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.01429				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.32109				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.18708	2.75000	101.17956				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			5.90000	168.52984	5.90000	168.48898				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.19383				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.71500	105.53603	6.71500	105.51674				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.03473				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.81459				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.27997				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.83000	3.83000	3.83000	166.88098				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.88306				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.53500	106.32555	7.53500	106.30382				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.03721				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.55000	7.55000	7.55000	105.65204				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.29583				0.00	0	
Total IV044 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 IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.33000	169.51527	2.33000	169.49054				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.24971				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.77742				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.80000	169.59757	5.80000	169.55690				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.02955				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.71500	103.49745	10.71500	103.46810				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.03000	105.09301	6.03000	105.07586				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.11376				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.11660				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.11470				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.06796				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.68000	102.75821	5.68000	102.74255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.34940				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.82012				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.19243				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.08724				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.56155				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.13042				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.46476				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.04036				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.09328				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.21132				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.84957				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC149 On 13/12/2021 Spot Bond					0.00000	100.80112				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.42241				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.73223				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.97602				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.10892				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.29197				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.34257				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.17023				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.66712				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.24400				0.00	0	
Total IVC173 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.42014				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.09764				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.90820				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.94760				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.94761				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.68016				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.72933				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.25417				0.00	0	2,000,000,00
Total IVC183 SPOT										0.00	0	2,000,000,00
Total For IVC183										0.00	0	2,000,000,00
IVC184 On 30/09/2021 Spot Bond					0.00000	100.04912				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.15819				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.31991	7.40000	100.29989				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.53160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.54896				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.30918				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.68715				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.60703				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.55269				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.53098				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.47673				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.45504				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.40087				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.37922				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.13145				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										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	100.28250				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.94865				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.26500	105.05843	6.26500	105.04062				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.70314				0.00	0	4,000,00
Total KAP012 SPOT										0.00	0	4,000,00
Total For KAP012										0.00	0	4,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	98.30194				0.00	0	
Total KAP013 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 KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	101.05146				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.18928				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.51937				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.16214				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	101.02821				0.00	0	110,000,00
Total KAP11 SPOT										0.00	0	110,000,00
Total For KAP11										0.00	0	110,000,00
KW01 On 31/10/2027 Spot Bond			8.01500	130.84436	8.01500	130.81597				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.56855				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.46769				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.49500	105.75232	6.49500	105.73376				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.18387				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.51500	108.06910	8.51500	108.04434				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.44501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.38367				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.81000	95.47724	11.81000	95.44698				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.56500	101.10222	9.56500	101.07628				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.11710				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.84377				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.80380				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.94285				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.14836				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.69304				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.19385				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.50540				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			6.06500	109.35346	6.06500	109.33551				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	101.31137				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.65409				0.00	0	250,000,00
Total LGL08 SPOT										0.00	0	250,000,00
Total For LGL08										0.00	0	250,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.80060				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.21963				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.43790				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.10908				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.31063				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.32062				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.78254				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.80488				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57593				0.00	0	
Total LRFA3 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 LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.60098				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.61976				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.96070				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.67010				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.78046				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.60416				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.15049				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.41446				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.50189				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.54867				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.66515				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.54729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.51815				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.90135				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.03112				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.85508				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.10059				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.22993				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.85497				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.47543				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.10060				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.10278				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.91431				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	100.40516				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.84000	104.06653	4.84000	104.05287				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.97000	6.97000	6.97000	121.27104				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.31500	112.72814	5.31500	112.71207				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.28476				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.76848				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.66121				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.57500	108.74594	7.57500	108.72372				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.77414				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.62091				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.74554				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.28788				0.00	0	
Total MTN11 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 MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.95182				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.27438				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.72062				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.75112				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.77609				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.03557				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.94035				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.40657				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.18944				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.61588				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.06432				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.52500	106.69860	7.52500	106.67719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.15708				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.78159				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.60106				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.58940				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.58940				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.63621				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.06559				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.84236				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.23565				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.30451				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6G26 On 22/03/2021 Spot Bond					0.00000	100.57974				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.20444				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.26412				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.31475				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.36122				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.53500	105.85642	5.53500	105.84045				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.11500	113.56434	6.11500	113.54576				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.45500	113.48104	8.45500	113.45551				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.96109				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.99015				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.85831				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.93961				0.00	0	
Total NBG04G 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 NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87871			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.41500	103.58356	5.41500	103.56835			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.78811	9.38000	102.76218			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.68000	114.60936	5.68000	114.59163			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.56500	102.46639	4.56500	102.45385			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.98000	107.54850	4.98000	107.53412			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.57500	117.75516	5.57500	117.73757			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.34500	118.04923	6.34500	118.02897			0.00	0	1,220,000,00
Total NBK17A SPOT									0.00	0	1,220,000,00
Total For NBK17A									0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.51000	106.43936	5.51000	106.42346			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.33500	119.18221	6.33500	119.16179			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.25591			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.37500	121.52710	7.37500	121.50318			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.60500	110.99674	4.60500	110.98278			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.06000	120.64720	6.06000	120.62731			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.10000	121.99341	7.10000	121.96990			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	100.71400			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.07500	5.07500	5.07500	115.14953			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.89869			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	25.49891	100.00000	25.44186			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.17890			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.28500	118.58943	7.28500	118.56599			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.01000	116.19528	5.01000	116.17966			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.44500	123.24833	6.44500	123.22710			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK30 On 20/02/2024 Spot Bond			5.64000	114.80683	5.64000	114.78948			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.81753			0.00	0	10,000.00
Total NBK30B SPOT									0.00	0	10,000.00
Total For NBK30B									0.00	0	10,000.00
NBK31 On 09/11/2023 Spot Bond			5.76500	110.91684	5.76500	110.89942			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.98725			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.93540			0.00	0	10,000.00
Total NBK34B SPOT									0.00	0	10,000.00
Total For NBK34B									0.00	0	10,000.00
NBK35I On 10/05/2023 Spot Bond					0.00000	103.00147			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.41986			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.48149			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.25000	9.25000	9.25000	71.38015			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.32508			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.02996			0.00	0	10,000.00
Total NBK42B SPOT									0.00	0	10,000.00
Total For NBK42B									0.00	0	10,000.00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.69875			0.00	0	
Total NBK43B 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 NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.66330				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.71360				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.74194				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25129				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.77537				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.23997				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.00926				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.00754				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.10228				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.26856				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.56242				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.23505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.79117				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.90538				0.00	0	2,100,000,00
Total NBKB57 SPOT										0.00	0	2,100,000,00
Total For NBKB57										0.00	0	2,100,000,00
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.19146				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.88846				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.97946				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.44901				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23171				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			8.42000	109.32774	8.42000	109.30283				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22968				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.45500	108.70896	8.45500	108.68409				0.00	0	
Total NCLN85 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23171				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.23486				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.23892				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.26233				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.21145				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.03067				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.41978				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.65503				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.50594				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.95484				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.12565				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.91743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.69121				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.88478				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.84056				0.00	0	10,000,00
Total NGL08 SPOT										0.00	0	10,000,00
Total For NGL08										0.00	0	10,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.39739				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.10255				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.56255				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.40395				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	100.86418				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.36397				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.00495				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.99668	13.50000	101.96064				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	

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 16/04/2021 Spot Bond					0.00000	101.25675				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.57085				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.36663				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.78455				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.43891				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.72434				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.41195				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.11835				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.59814				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.76620				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.79358				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.76371				0.00	0	
Total NHM020 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 NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	196.78556				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	184.05431				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.45500	3.45500	3.45500	143.55198				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.30000	4.30000	4.30000	100.91043				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			5.25000	5.25000	5.25000	101.46446				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	142.97698				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	140.86459				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	183.58393				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.30000	186.58374	4.30000	186.54649				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.36500	99.99184	5.36500	99.96917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.16827				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.47883				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.43463				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.72849				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.18833				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.61509				0.00	0	10,000,00
Total NN022 SPOT										0.00	0	10,000,00
Total For NN022										0.00	0	10,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.72203				0.00	0	10,000,00
Total NN023 SPOT										0.00	0	10,000,00
Total For NN023										0.00	0	10,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.58959				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.72035				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.04840				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	109.37097				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.21006				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.60105				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.40475				0.00	0	10,000,00
Total NN040 SPOT										0.00	0	10,000,00
Total For NN040										0.00	0	10,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	124.01772				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.88980				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	123.83776				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	121.95907				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.32833				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	113.13253				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.82795				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.72867				0.00	0	
Total NN056 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 NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.62483				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.81629				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.34629				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.92000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.98029				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.86000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	99.98000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.52000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.39000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	101.42029				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.67366				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.66069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	94.56495				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.59082				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.57104				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.31092				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	94.56495				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.12137				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.00075				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.38379				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.91649				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.58240				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.58363				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.54254				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.41878				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.40079				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.63047				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.60113				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.47124				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.52729				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.48870				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.18500	112.50850	6.18500	112.48957				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.68000	195.67754	2.68000	195.64702				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			8.69500	121.23531	8.69500	121.20697				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.44762	100.00000	13.41770				0.00	0	
Total NRA028/R186 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 NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.64749				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.72776				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70098				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.18954				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.72637				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.72405				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.29786				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.30198				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.20313				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	100.37925				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.26971				0.00	0	18,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC32 SPOT										0.00	0	18,000,000.00
Total For NTC32										0.00	0	18,000,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.18722				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.36500	108.77110	5.36500	108.75519				0.00	0	1,500,000.00
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			6.63500	118.88549	6.63500	118.86406				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			5.56500	111.88453	5.56500	111.86757				0.00	0	1,000,000.00
Total OML09 SPOT										0.00	0	1,000,000.00
Total For OML09										0.00	0	1,000,000.00
OML10 On 14/09/2025 Spot Bond			6.96000	120.84927	6.96000	120.82644				0.00	0	910,000.00
Total OML10 SPOT										0.00	0	910,000.00
Total For OML10										0.00	0	910,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	98.88991				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.88121				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.36093				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.37149				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.51444				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.95946				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	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
PMM54 On 07/05/2021 Spot Bond					0.00000	100.75106				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.49483				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.61974				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.70734				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.71985				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.73235				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.65500	119.11005	6.67500	118.98064			125,889,642,105,000.00	619,968,391,000	1,665,098,523,000	
Total R186 SPOT									125,889,642,105,000.00	619,968,391,000	1,665,098,523,000	
Total For R186									125,889,642,105,000.00	619,968,391,000	1,665,098,523,000	
R197 On 07/12/2023 Spot Bond			1.55000	316.94215	1.48000	317.50605			8,990,620,000.00	5,800,400	115,800,789,000	
Total R197 SPOT									8,990,620,000.00	5,800,400	115,800,789,000	
Total For R197									8,990,620,000.00	5,800,400	115,800,789,000	
R202 On 07/12/2033 Spot Bond			4.45000	217.57188	4.45000	217.52755			28,933,900,000.00	6,502,000	148,895,900,000	
Total R202 SPOT									28,933,900,000.00	6,502,000	148,895,900,000	
Total For R202									28,933,900,000.00	6,502,000	148,895,900,000	
R2023 On 28/02/2023 Spot Bond			4.50500	109.30013	4.51500	109.26555			688,056,206,750,500.00	374,707,260,100	552,876,773,400	
Total R2023 SPOT									688,056,206,750,500.00	374,707,260,100	552,876,773,400	
Total For R2023									688,056,206,750,500.00	374,707,260,100	552,876,773,400	
R2030 On 31/01/2030 Spot Bond			8.74000	98.87754	8.74000	98.85455			460,860,717,014,000.00	281,563,011,100	1,809,437,333,900	
Total R2030 SPOT									460,860,717,014,000.00	281,563,011,100	1,809,437,333,900	
Total For R2030									460,860,717,014,000.00	281,563,011,100	1,809,437,333,900	
R2032 On 31/03/2032 Spot Bond			9.70000	92.40779	9.70000	92.38375			775,876,000,000,000.00	183,080,000,000	1,094,940,000,000	
Total R2032 SPOT									775,876,000,000,000.00	183,080,000,000	1,094,940,000,000	
Total For R2032									775,876,000,000,000.00	183,080,000,000	1,094,940,000,000	

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 RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.48893				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.99797				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.78749				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.29133				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.49683				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.66944				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.67422				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.44193				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.58322				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.08519				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.19928				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.20873				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.10181				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.69384				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.25091				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.66749				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.36736				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.94438				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.01881				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.01549				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.20974				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.42089				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.32102				0.00	0	
Total RED402 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 RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.66774				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.59008				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.90855				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.09702				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.38463				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.68425				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.88902				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.97600				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.20212				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.11146				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.30500	103.40691	5.30500	103.39211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.16500	109.52772	6.16500	109.50945				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.06000	96.51319	11.06000	96.48465				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.81500	110.21271	4.81500	110.19823				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.86501				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.58500	104.38403	5.58500	104.36833				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.81925				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.79281				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.30500	103.04813	4.30500	103.03621				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.13500	119.07360	6.13500	119.05373				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.64345				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			5.07000	118.25801	5.07000	118.24192				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.23000	109.83507	6.23000	109.81647				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.64000	116.90964	6.64000	116.88866				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.36500	118.72155	5.36500	118.70419				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.75500	115.89934	5.75500	115.88148				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.85500	116.10554	7.85500	116.08124				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.26000	104.82585	4.26000	104.81364				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.66500	110.81159	4.66500	110.79747				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.89500	121.35876	5.89500	121.33929				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.78000	123.46758	6.78000	123.44484				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.81982				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.76500	115.83159	4.76500	115.81678				0.00	0	
Total SBS46 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 SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.47821				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.67744				0.00	0	70,000,00
Total SBS49 SPOT										0.00	0	70,000,00
Total For SBS49										0.00	0	70,000,00
SBS50 On 31/01/2022 Spot Bond			4.37000	109.32901	4.37000	109.31618				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.06000	5.06000	5.06000	117.44451				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.93980				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.42401				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.21280				0.00	0	10,000,00
Total SBS55 SPOT										0.00	0	10,000,00
Total For SBS55										0.00	0	10,000,00
SBS56 On 12/06/2022 Spot Bond			4.46000	106.76839	4.46000	106.75545				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.23784				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.44712				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.73838				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.65959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.15138				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.58941				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.00512				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60198				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.11670				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.84507				0.00	0	530,000,00
Total SBS68 SPOT										0.00	0	530,000,00
Total For SBS68										0.00	0	530,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.47966				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.90000	313.94793	1.90000	313.90564				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	195.81271				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.50256				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.27442				0.00	0	20,000,00
Total SBT102 SPOT										0.00	0	20,000,00
Total For SBT102										0.00	0	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
SBT103 On 31/03/2024 Spot Bond					0.00000	103.17479				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.10640				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.12656				0.00	0	10,000,00
Total SBT201 SPOT										0.00	0	10,000,00
Total For SBT201										0.00	0	10,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.15487				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.61500	110.80649	6.61500	110.78668				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.27197				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.52416				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.58088				0.00	0	10,000,00
Total SBT207 SPOT										0.00	0	10,000,00
Total For SBT207										0.00	0	10,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.59941				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	99.85538				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.85572				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.40311				0.00	0	
Total SGI006 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 SGI006										0.00	0	
SHI02	On 01/10/2021	Spot Bond			0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4	On 15/08/2021	Spot Bond			0.00000	101.15137				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2	On 15/08/2021	Spot Bond			0.00000	100.70254				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4	On 15/11/2022	Spot Bond			0.00000	100.67121				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5	On 15/08/2022	Spot Bond			0.00000	100.86800				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6	On 15/11/2023	Spot Bond			0.00000	100.69846				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2	On 15/08/2021	Spot Bond			0.00000	100.73659				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4	On 15/11/2022	Spot Bond			0.00000	100.74613				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5	On 15/08/2022	Spot Bond			0.00000	100.67806				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6	On 15/11/2023	Spot Bond			0.00000	100.74613				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2	On 15/08/2021	Spot Bond			0.00000	100.86182				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4	On 15/11/2022	Spot Bond			0.00000	100.82782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.87228				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.77337				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.26946				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.36500	113.98746	6.36500	113.96783				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.68766				0.00	0	20,000,00
Total SNT04 SPOT										0.00	0	20,000,00
Total For SNT04										0.00	0	20,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.49203				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.99453				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.72452				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.21682				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.53439				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.57013				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	

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 27/09/2023 Spot Bond					0.00000	100.12119			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.30920			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.34896			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.57440			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	99.88619			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	99.96603			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.46604			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.40796			0.00	0	
Total SPGC02 SPOT									0.00	0	
Total For SPGC02									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.87068			0.00	0	
Total SSA07 SPOT									0.00	0	
Total For SSA07									0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.18000	102.15718	5.18000	102.14285			0.00	0	
Total SSN004 SPOT									0.00	0	
Total For SSN004									0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.18000	102.15718	5.18000	102.14285			0.00	0	
Total SSN005 SPOT									0.00	0	
Total For SSN005									0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.11500	4.11500	4.11500	139.98181			0.00	0	
Total SSN011 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 SSN011									0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.65000	119.13706	6.65000	119.11566			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.68000	91.27764	8.68000	91.25623			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.06861			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.56661			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.20245			0.00	0	
Total SSN038 SPOT									0.00	0	
Total For SSN038									0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.88686			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.91500	112.03894	5.91500	112.02099			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.20000	102.14582	5.20000	102.12311			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.32258			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.98507			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.51341			0.00	0	2,500,000,00
Total SSN047 SPOT									0.00	0	2,500,000,00
Total For SSN047									0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.51000	2.51000	2.51000	308.76496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.98852				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.86143				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	178.15904				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	143.30521				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	99.51942				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.84000	4.84000	4.84000	96.96973				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	178.61352				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.52056				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.50978				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.48327				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32003				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.31206				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.23050				0.00	0	10,000,00
Total SSN077 SPOT										0.00	0	10,000,00
Total For SSN077										0.00	0	10,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	99.88411				0.00	0	10,000,00
Total SSN078 SPOT										0.00	0	10,000,00
Total For SSN078										0.00	0	10,000,00
SSN07: On 31/07/2021 Spot Bond					0.00000	95.87900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.57092				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.35509				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.85703				0.00	0	
Total SSN083 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 SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	199.24342				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.94148				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.80689				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.79544				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.42259				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.57908				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.43413				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.40500	94.99882	9.40500	94.97509				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.43428				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.27705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.38374				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			5.02500	86.24715	5.02500	178.10232				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.50500	81.55780	5.50500	195.71575				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.24500	109.32783	7.24500	109.30646				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.57184				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.63920	8.55000	101.61569				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.36718				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.47811				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.45046				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.94623				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.94360				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.45088				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.78068				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.01263				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.00038				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.30367				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.56200				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.33649				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.06238				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.08684				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.52446				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.00858				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.06902				0.00	0	
Total TFS163 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 TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.70880				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.88552				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.87876				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.58823				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.91000	105.65224	4.91000	105.63809				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.14468				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			5.07000	104.78715	5.07000	104.77266				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.65961				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.79517				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B7 On 21/11/2021 Spot Bond					0.00000	100.61047				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C7 On 21/11/2021 Spot Bond					0.00000	101.14358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.20614				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.68067				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.06815				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.12970				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.85175				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.54773				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.19882				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.43400				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.53206				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50429				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.58594				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.93247				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.01155				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.64097				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.15672				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.61287				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.27643				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.35444				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D3 On 21/11/2022 Spot Bond					0.00000	100.86192				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A1 On 21/08/2022 Spot Bond					0.00000	100.51447				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.53674				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.49000	103.16715	8.49000	103.14384				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2022 Spot Bond					0.00000	100.54142				0.00	0	
Total TH16A4 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 TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.54259				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.50909				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.53487				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.39779	5.76000	102.13655				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.56485				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.60701				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.60514				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.60115				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.65734				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.63792				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.85255				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.95176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.88922				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.45969				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.15401				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.65500	108.35092	5.65500	108.33423				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.81500	112.04834	6.81500	112.02760				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.43900				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.37322				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.12500	109.72434	7.12500	109.70324				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.48819				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.22691				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.36653				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.75782				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.48500	112.80083	6.48500	112.78094			709,459,000,000.00		109,400,000	1,269,100,000
Total TN23 SPOT									709,459,000,000.00		109,400,000	1,269,100,000
Total For TN23									709,459,000,000.00		109,400,000	1,269,100,000
TN23/R On 06/11/2023 Spot Bond			100.00000	21.35905	100.00000	21.31125				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.09500	108.92365	8.09500	108.90016				0.00	0	7,500,000,000
Total TN25 SPOT										0.00	0	7,500,000,000
Total For TN25										0.00	0	7,500,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	15.06978	100.00000	15.03661				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.48500	103.40766	8.48500	103.38393				0.00	0	7,950,000,000
Total TN27 SPOT										0.00	0	7,950,000,000
Total For TN27										0.00	0	7,950,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.37336	100.00000	10.35015				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.40000	103.13798	10.40000	103.10927				0.00	0	3,000,000,000
Total TN30 SPOT										0.00	0	3,000,000,000
Total For TN30										0.00	0	3,000,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.25331	8.00000	119.22762				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.16500	92.08539	12.16500	92.05552			30,412,500,000,000.00		2,500,000,000	5,160,000,000
Total TN40 SPOT									30,412,500,000,000.00		2,500,000,000	5,160,000,000
Total For TN40									30,412,500,000,000.00		2,500,000,000	5,160,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.59328	10.75000	102.56377				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.34606				0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.62500	107.22417	5.62500	107.20774				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.64940				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.86875				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.66700				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.79706				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.17844				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.91500	111.83973	5.91500	111.82181				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.11424				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.17844				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.99029	8.62000	101.96664				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.25850				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.41972				0.00	0	

Contract 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	
TSP242 On 04/03/2021 Spot Bond					0.00000	98.90598				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	98.67575				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	98.35890				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.32527				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.45796				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.08055				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.17361				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.98803				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.58434				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.50045				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP255 On 29/11/2021 Spot Bond					0.00000	96.28073				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.95885				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.26951				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.25510				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.19301				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.91390				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.82953				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.75075				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.69813				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.60707				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.53479				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.42575				0.00	0	
Total TWC357 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 TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.31121				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.27192				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.32500	104.35541	6.32500	104.33749				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.82500	113.83281	8.82500	113.80565				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.59941				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.02388				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.93144				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.56182				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.59028				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.62488				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.65209				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.71514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.45065				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.60811				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.43500	102.72754	4.43500	102.71528				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	75.23175	100.00000	75.08367				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										24,481,853,462,283,500.00	843,763,435,700	563,859,073,700
Total for SPOT :										24,481,853,462,283,500.00	843,763,435,700	563,859,073,700
Total Futures										24 481 853 462 283 500.00	843,763,435,700	563,860,042,810
Total Options										0.00	0	155,400
Grand Total:										24,481,853,462,283,500.00	843,763,435,700	563,860,198,210