



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: 08/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			12.20364	71.00972	12.27271	70.66854			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.50042	71.71354	12.57259	71.36921			0.00	0	
ES33 On 06/05/2021 Bond Future			12.79329	68.71272	12.86865	68.36498			0.00	0	
ES33 On 05/08/2021 Bond Future			13.10298	69.46963	13.18183	69.11817			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.64314	69.95440	12.70698	69.61039			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.92252	70.64773	12.98941	70.30051			0.00	0	
ES42 On 06/05/2021 Bond Future			13.20938	67.15194	13.27957	66.80129			0.00	0	
ES42 On 05/08/2021 Bond Future			13.50465	67.89205	13.57834	67.53766			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			143.56414	143.56414	143.47833	143.47833			14,212,849.86	99	3,85
I2025 On 04/02/2021 Bond Future			143.51511	143.51511	143.42883	143.42883			0.00	0	
I2025 On 06/05/2021 Bond Future			145.09833	145.09833	145.01169	145.01169			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 Inter
I2025	On	05/08/2021	Bond Future			145.20025	145.20025	145.11288	145.11288			0.00	0	
Total I2025 Future												14,212,849.86	99	3,86
Total For I2025												14,212,849.86	99	3,86
I2029	On	05/11/2020	Bond Future			99.58764	99.58764	99.46911	99.46911			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.59938	100.59938	100.47994	100.47994			0.00	0	
I2029	On	06/05/2021	Bond Future			100.57023	100.57023	100.44990	100.44990			0.00	0	
I2029	On	05/08/2021	Bond Future			101.70112	101.70112	101.57963	101.57963			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.34487	93.34487	93.30350	93.30350			0.00	0	10,32
I2033	On	04/02/2021	Bond Future			94.29322	94.29322	94.25168	94.25168			0.00	0	
I2033	On	06/05/2021	Bond Future			94.11822	94.11822	94.07670	94.07670			0.00	0	
I2033	On	05/08/2021	Bond Future			95.17665	95.17665	95.13468	95.13468			0.00	0	
Total I2033 Future												0.00	0	10,32
Total For I2033												0.00	0	10,32
I2038	On	05/11/2020	Bond Future			105.22164	105.22164	105.31525	105.31525			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.59467	104.59467	104.68945	104.68945			0.00	0	
I2038	On	06/05/2021	Bond Future			105.74881	105.74881	105.84511	105.84511			0.00	0	
I2038	On	05/08/2021	Bond Future			105.21711	105.21711	105.31484	105.31484			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			93.50486	93.50486	93.15010	93.15010			0.00	0	16,31
I2046	On	04/02/2021	Bond Future			94.45474	94.45474	94.09660	94.09660			0.00	0	
I2046	On	06/05/2021	Bond Future			93.70748	93.70748	93.34575	93.34575			0.00	0	
I2046	On	05/08/2021	Bond Future			94.76140	94.76140	94.39572	94.39572			0.00	0	
Total I2046 Future												0.00	0	16,31
Total For I2046												0.00	0	16,31
I2050	On	05/11/2020	Bond Future			95.56344	95.56344	95.34848	95.34848			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			94.64531	94.64531	94.42852	94.42852			0.00	0	
I2050	On	06/05/2021	Bond Future			95.68964	95.68964	95.47075	95.47075			0.00	0	
I2050	On	05/08/2021	Bond Future			94.83900	94.83900	94.61772	94.61772			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.29701	119.62708	7.29906	119.61617		6.99	24,284,297.24	203	86,00
R186	On	04/02/2021	Bond Future			7.48256	115.53436	7.48464	115.52379		7.79	0.00	0	
R186	On	06/05/2021	Bond Future			7.66612	116.78182	7.66823	116.77160		7.05	0.00	0	
R186	On	05/08/2021	Bond Future			7.86582	112.78621	7.86802	112.77607		6.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												24,284,297.24	203	86,00
R186	On	05/11/2020	Bond Future	8.34	Put			16.50000	0.01650	14,450	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,396.45000	5.39645	5,405,310	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			9,872.97000	9.87297	9,883,880	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,578.38000	1.57838	1,570,800	7.12	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			6,923.06000	6.92306	6,933,540	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			2.51000	0.00251	2,080	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,972.14000	6.97214	6,982,640	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			2.35000	0.00235	1,940	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,989.83000	2.98983	2,990,700	7.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,873.96000	6.87396	6,884,410	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			2.68000	0.00268	2,220	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,381.13000	4.38113	4,368,030	6.65	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			24.68000	0.02468	22,490	6.65	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			514.39000	0.51439	495,900	7.12	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.02000	0.00002	0,020	7.77	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			80.50000	0.08050	73,880	7.55	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,738.76000	3.73876	3,743,050	7.55	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			1,947.20000	1.94720	1,926,230	6.88	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			340.46000	0.34046	330,400	6.88	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			153.57000	0.15357	143,530	7.41	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			843.96000	0.84396	834,050	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,186.83000	4.18683	4,187,360	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			867.15000	0.86715	857,110	8.17	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,641.57000	3.64157	3,641,150	8.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,059.53000	1.05953	1,048,540	8.05	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,224.12000	4.22412	4,224,710	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			855.49000	0.85549	845,510	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,261.52000	4.26152	4,262,180	8.19	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			33.98000	0.03398	33,270	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,877.33000	13.87733	13,886,850	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			33.32000	0.03332	32,620	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,917.72000	13.91772	13,927,250	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			32.68000	0.03268	31,990	7.63	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,836.94000	13.83694	13,846,450	7.63	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,295.92000	1.29592	1,289,080	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,726.89000	4.72689	4,730,220	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,284.11000	1.28411	1,277,300	6.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,661.97000	4.66197	4,665,240	6.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,307.83000	1.30783	1,300,960	6.59	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,694.40000	4.69440	4,697,700	6.59	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												24,284,297.24	203	103,74
R197	On	05/11/2020	Bond Future			314.55429	314.55429	314.48193	314.48193			0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.90271	309.90271	309.83057	309.83057			0.00	0	
R197	On	06/05/2021	Bond Future			313.32176	313.32176	313.25012	313.25012			0.00	0	
R197	On	05/08/2021	Bond Future			308.84554	308.84554	308.77354	308.77354			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			210.61704	210.61704	210.52405	210.52405			0.00	0	7,90
R202	On	04/02/2021	Bond Future			208.58874	208.58874	208.49552	208.49552			0.00	0	
R202	On	06/05/2021	Bond Future			210.88974	210.88974	210.79639	210.79639			0.00	0	
R202	On	05/08/2021	Bond Future			209.01223	209.01223	208.91787	208.91787			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	05/11/2020	Bond Future			4.54667	108.44186	4.59434	108.33419		1.81	0.00	0	33,45
R2023	On	04/02/2021	Bond Future			4.62498	109.51664	4.67887	109.40826		1.79	0.00	0	
R2023	On	06/05/2021	Bond Future			4.66178	106.79117	4.72337	106.68207		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.70211	107.96694	4.77423	107.85681		1.62	0.00	0	
Total R2023 Future												0.00	0	33,45
R2023	On	05/11/2020	Bond Future	7.46	Call			6,227.45000	6.22745	6,335,120	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,248.37000	6.24837	6,356,040	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,206.54000	6.20654	6,314,210	2.44	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.44	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,257.32000	3.25732	3,364,560	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			5.03000	0.00503	3,890	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,276.42000	3.27642	3,383,700	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			4.83000	0.00483	3,730	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,238.22000	3.23822	3,345,410	2.28	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			5.24000	0.00524	4,050	2.28	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,885.43000	4.88543	4,994,330	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.89000	0.00089	0,690	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,902.03000	4.90203	5,010,940	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.86000	0.00086	0,670	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,868.83000	4.86883	4,977,730	2.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			0.92000	0.00092	0,720	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,136.29000	1.13629	1,212,330	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			338.18000	0.33818	304,090	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,147.30000	1.14730	1,223,670	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			334.09000	0.33409	300,330	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,125.31000	1.12531	1,201,020	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			342.31000	0.34231	307,890	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	33,45
R2030	On	05/11/2020	Bond Future			9.60358	92.52628	9.62632	92.39807		12.43	0.00	0	92,18
R2030	On	04/02/2021	Bond Future			9.83117	89.43940	9.85487	89.31029		13.93	0.00	0	
R2030	On	06/05/2021	Bond Future			10.06008	90.40579	10.08480	90.27559		12.82	0.00	0	
R2030	On	05/08/2021	Bond Future			10.30883	87.39606	10.33471	87.26458		11.31	0.00	0	
Total R2030 Future												0.00	0	92,18
R2030	On	05/11/2020	Bond Future	9.39	Call			728.44000	0.72844	752,750	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,072.51000	2.07251	1,968,610	12.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			748.58000	0.74858	773,600	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			2,035.25000	2.03525	1,932,060	12.34	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			708.66000	0.70866	732,270	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,110.18000	2.11018	2,005,580	12.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			1,403.63000	1.40363	1,449,960	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			1,214.18000	1.21418	1,132,300	12.59	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,230.01000	1.23001	1,271,030	12.53	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,378.43000	1.37843	1,291,240	12.53	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			946.25000	0.94625	978,070	12.42	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,718.40000	1.71840	1,622,010	12.42	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,373.79000	1.37379	1,419,220	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,240.54000	1.24054	1,157,760	12.58	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			2,584.56000	2.58456	2,660,250	13.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			566.09000	0.56609	513,570	13.05	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			7,525.45000	7.52545	7,397,100	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			9.33000	0.00933	9,190	11.69	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			4,566.85000	4.56685	4,441,070	11.82	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			112.15000	0.11215	114,580	11.82	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			2,078.10000	2.07810	2,142,540	12.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			774.29000	0.77429	710,520	12.85	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			9,160.63000	9.16063	9,032,330	11.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			1.93000	0.00193	1,840	11.69	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,622.04000	4.62204	4,496,110	11.81	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	8.85	Call			107.34000	0.10734	109,620	11.81	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			1,258.04000	1.25804	1,299,930	12.54	0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			1,350.03000	1.35003	1,263,710	12.54	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			5,300.57000	5.30057	5,173,290	11.73	0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			61.99000	0.06199	62,920	11.73	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			2,723.13000	2.72313	2,609,400	12.19	0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			454.20000	0.45420	468,680	12.19	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			4,749.23000	4.74923	4,856,330	13.81	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			156.41000	0.15641	135,300	13.81	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			7,649.55000	7.64955	7,521,200	11.69	0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			8.33000	0.00833	8,190	11.69	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,616.23000	3.61623	3,494,580	11.97	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			233.17000	0.23317	239,730	11.97	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			2,875.44000	2.87544	2,956,800	13.16	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			475.27000	0.47527	428,420	13.16	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			6,484.40000	6.48440	6,356,210	11.70	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			23.35000	0.02335	23,370	11.70	0.00	0	9,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,666.57000	3.66657	3,544,610	11.96	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			224.39000	0.22439	230,640	11.96	0.00	0	9,4
R2030 On 05/11/2020 Bond Future	10.37	Call			4,272.43000	4.27243	4,374,520	13.65	0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			207.70000	0.20770	181,580	13.65	0.00	0	2,00
R2030 On 04/02/2021 Bond Future	9.20	Put			5,019.63000	5.01963	4,921,360	13.53	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,360.45000	1.36045	1,391,290	13.53	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,925.53000	9.92553	9,804,020	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			294.04000	0.29404	301,640	13.26	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			8,975.07000	8.97507	8,856,030	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			393.15000	0.39315	403,220	13.26	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,341.62000	5.34162	5,240,730	13.48	0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,222.14000	1.22214	1,250,360	13.48	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			9,029.91000	9.02991	8,910,720	13.26	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			386.65000	0.38665	396,570	13.26	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,478.78000	6.47878	6,370,170	13.32	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			842.73000	0.84273	863,230	13.32	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			3,924.35000	3.92435	3,992,660	14.37	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,071.43000	2.07143	2,010,630	14.37	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,290.08000	1.29008	1,319,600	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,179.04000	5.17904	5,079,450	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,307.40000	1.30740	1,337,240	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,138.85000	5.13885	5,039,580	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,272.91000	1.27291	1,302,100	13.50	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 Intert
R2030	On	04/02/2021	Bond Future	9.15	Put		5,219.43000	5.21943	5,119,510	13.50		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,604.12000	1.60412	1,637,710	12.32		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,311.40000	6.31140	6,214,790	12.32		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,460.70000	12.46070	12,339,630	12.20		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		359.63000	0.35963	368,760	12.20		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,404.25000	3.40425	3,462,530	12.85		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		949.91000	0.94991	921,450	13.88		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		940.44000	0.94044	912,200	13.88		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		8,902.76000	8.90276	9,004,290	13.88		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		959.46000	0.95946	930,790	13.88		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,561.28000	5.56128	5,639,900	13.54		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,199.80000	2.19980	2,148,220	13.54		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		8,939.69000	8.93969	9,041,430	13.88		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,640.39000	3.64039	3,568,470	12.85		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,590.44000	6.59044	6,491,900	12.28		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,488.04000	1.48804	1,519,700	12.28		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,092.85000	3.09285	3,147,410	12.77		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,965.59000	3.96559	3,889,950	12.77		0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		8,976.66000	8.97666	9,078,620	13.88		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		6,287.28000	6.28728	6,192,470	10.72		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		1,642.74000	1.64274	1,679,410	10.72		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		9,306.92000	9.30692	9,412,540	12.26		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		917.49000	0.91749	891,630	12.26		0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		8,375.52000	8.37552	8,268,120	10.57		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		964.15000	0.96415	988,230	10.57		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		3,825.33000	3.82533	3,890,700	11.42		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,393.84000	3.39384	3,327,730	11.42		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		3,852.40000	3.85240	3,918,060	11.43		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,370.50000	3.37050	3,304,680	11.43		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		3,798.04000	3.79804	3,863,120	11.41		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,417.00000	3.41700	3,350,600	11.41		0.00	0	
Total R2030 Option												0.00	0	112,80
Total For R2030												0.00	0	204,95
R2032	On	05/11/2020	Bond Future			10.61855	85.47162	10.66171	85.22143	15.28		0.00	0	121,08
R2032	On	04/02/2021	Bond Future			10.86339	86.31871	10.90837	86.06631	16.38		0.00	0	
R2032	On	06/05/2021	Bond Future			11.10793	83.10551	11.15482	82.85072	15.87		0.00	0	
R2032	On	05/08/2021	Bond Future			11.36567	84.02094	11.41464	83.76347	13.29		0.00	0	
Total R2032 Future												0.00	0	121,08
R2032	On	05/11/2020	Bond Future	9.76	Call		95.45000	0.09545	104,550	14.30		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/11/2020 Bond Future	9.11	Put			9,678.96000	9.67896	9,429,080	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			4.27000	0.00427	4,580	14.30		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.61	Put			6,450.24000	6.45024	6,204,850	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			51.33000	0.05133	56,130	14.30		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			2,596.61000	2.59661	2,753,040	15.59		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Put			10,826.51000	10.82651	10,576,410	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			1.57000	0.00157	1,660	14.30		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			7,518.77000	7.51877	7,270,690	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			23.74000	0.02374	25,850	14.30		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			2,965.65000	2.96565	3,134,430	15.75		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			5,601.25000	5.60125	5,359,800	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.76	Put			5,541.94000	5.54194	5,300,850	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Call			99.37000	0.09937	108,850	14.31		0.00	0	
R2032 On 05/11/2020 Bond Future	9.77	Put			5,482.86000	5.48286	5,242,150	14.31		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			91.69000	0.09169	100,430	14.30		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			593.12000	0.59312	511,710	15.75		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			726.67000	0.72667	632,910	15.59		0.00	0	3,00
R2032 On 04/02/2021 Bond Future	10.82	Put			3,457.69000	3.45769	3,318,160	16.23		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			716.73000	0.71673	754,600	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			8,382.91000	8.38291	8,168,380	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			726.73000	0.72673	765,060	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			8,329.77000	8.32977	8,115,700	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			706.83000	0.70683	744,250	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			13,313.41000	13.31341	13,072,730	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			192.26000	0.19226	203,980	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			10,225.79000	10.22579	9,998,240	15.50		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			442.03000	0.44203	466,880	15.50		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			2,960.82000	2.96082	3,073,690	16.23		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			8,436.21000	8.43621	8,221,230	15.50		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,116.00000	2.11600	2,033,630	16.96		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			7,113.65000	7.11365	7,286,470	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			2,102.86000	2.10286	2,020,890	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			7,040.79000	7.04079	7,212,790	16.95		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,129.46000	2.12946	2,046,670	16.95		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			8,691.09000	8.69109	8,882,290	17.20		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,489.00000	1.48900	1,425,410	17.20		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			6,657.69000	6.65769	6,481,980	15.12		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,012.67000	2.01267	2,091,750	15.12		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			7,077.09000	7.07709	7,249,510	16.96		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			3,896.56000	3.89656	4,023,730	13.19		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/08/2021	Bond Future	11.37	Put			4,131.22000	4.13122	4,000,920	13.19	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			3,843.01000	3.84301	3,969,100	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			4,183.10000	4.18310	4,051,720	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			3,869.59000	3.86959	3,996,220	13.18	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			4,156.94000	4.15694	4,026,100	13.18	0.00	0	
Total R2032 Option												0.00	0	15,87
Total For R2032												0.00	0	136,96
R2035	On	05/11/2020	Bond Future			11.38279	84.20196	11.44638	83.81805		17.21	0.00	0	102,02
R2035	On	04/02/2021	Bond Future			11.64233	85.03655	11.70873	84.64901		18.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.89298	81.47993	11.96219	81.08862		17.93	0.00	0	
R2035	On	05/08/2021	Bond Future			12.16075	82.37740	12.23310	81.98185		14.87	0.00	0	
Total R2035 Future												0.00	0	102,02
R2035	On	05/11/2020	Bond Future	10.32	Call			52.04000	0.05204	61,220	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			7,265.82000	7.26582	6,891,090	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			54.25000	0.05425	63,810	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			7,199.95000	7.19995	6,825,600	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			56.55000	0.05655	66,490	16.00	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			7,134.25000	7.13425	6,760,280	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			11,140.13000	11.14013	10,795,580	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,461.31000	5.46131	5,205,730	17.70	0.00	0	61
R2035	On	04/02/2021	Bond Future	10.05	Call			509.63000	0.50963	553,170	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			11,077.89000	11.07789	10,733,890	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			517.19000	0.51719	561,280	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			11,015.82000	11.01582	10,672,370	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			502.16000	0.50216	545,150	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			580.84000	0.58084	629,530	17.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			10,525.17000	10.52517	10,186,320	17.26	0.00	0	61
R2035	On	04/02/2021	Bond Future	11.14	Call			2,050.38000	2.05038	2,182,340	17.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			998.86000	0.99886	1,066,590	16.93	0.00	0	71
R2035	On	06/05/2021	Bond Future	12.37	Call			5,662.13000	5.66213	5,891,950	18.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,242.30000	4.24230	4,054,160	17.95	0.00	0	71
R2035	On	06/05/2021	Bond Future	12.36	Call			5,628.79000	5.62879	5,857,880	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			1,730.29000	1.73029	1,835,380	16.93	0.00	0	1,61
R2035	On	06/05/2021	Bond Future	11.32	Call			2,721.16000	2.72116	2,866,850	17.26	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,464.78000	6.46478	6,219,160	17.26	0.00	0	71
R2035	On	06/05/2021	Bond Future	10.24	Put			11,648.60000	11.64860	11,325,020	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			8,635.14000	8.63514	8,348,920	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,434.08000	3.43408	3,271,860	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,413.42000	3.41342	3,251,930	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035	On	06/05/2021	Bond Future	12.35	Call		5.59576000	5.59576	5,824,120	18.32		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3.45510000	3.45510	3,292,150	18.32		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		4.56698000	4.56698	4,770,150	17.95		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		3.27939000	3.27939	3,444,270	17.50		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5.65279000	5.65279	5,426,360	17.50		0.00	0	1,6t
R2035	On	06/05/2021	Bond Future	12.77	Call		7.05510000	7.05510	7,311,840	19.01		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2.69219000	2.69219	2,557,620	19.01		0.00	0	1,6t
R2035	On	05/08/2021	Bond Future	5.29	Call		0.05000	0.00005	0,060	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		56,342.18000	56.34218	55,946,640	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.05000	0.00005	0,060	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		56,225.47000	56.22547	55,829,930	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.06000	0.00006	0,070	13.92		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		56,108.90000	56.10890	55,713,360	13.92		0.00	0	
Total R2035 Option												0.00	0	8,6t
Total For R2035												0.00	0	110,6t
R2037	On	05/11/2020	Bond Future			11.66101	79.52964	11.74481	79.03599	18.35		0.00	0	139,2t
R2037	On	04/02/2021	Bond Future			11.91361	76.06379	12.00108	75.56544	20.73		0.00	0	
R2037	On	06/05/2021	Bond Future			12.16649	76.88601	12.25774	76.38262	19.12		0.00	0	
R2037	On	05/08/2021	Bond Future			12.43883	73.47724	12.53431	72.96842	16.88		0.00	0	
Total R2037 Future												0.00	0	139,2t
R2037	On	05/11/2020	Bond Future	10.18	Call		8.52000	0.00852	10,950	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		10,095.48000	10.09548	9,604,260	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		8.96000	0.00896	11,510	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		10,025.21000	10.02521	9,534,110	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		8.10000	0.00810	10,420	17.15		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		10,165.86000	10.16586	9,674,530	17.15		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,668.91000	3.66891	3,418,150	20.70		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,492.42000	3.49242	3,740,010	20.70		0.00	0	3t
R2037	On	04/02/2021	Bond Future	11.90	Call		3,295.98000	3.29598	3,534,710	20.63		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,872.33000	3.87233	3,612,710	20.63		0.00	0	2t
R2037	On	04/02/2021	Bond Future	10.48	Put		10,124.57000	10.12457	9,700,620	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		681.85000	0.68185	756,250	19.58		0.00	0	2t
R2037	On	04/02/2021	Bond Future	13.73	Call		9,705.59000	9.70559	10,122,140	22.62		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		819.04000	0.81904	737,240	22.62		0.00	0	3t
R2037	On	04/02/2021	Bond Future	10.85	Call		1,088.28000	1.08828	1,197,200	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		8,074.74000	8.07474	7,685,310	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		570.81000	0.57081	634,940	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,902.77000	10.90277	10,468,550	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		15,560.68000	15.56068	15,087,370	19.58		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2037	On	04/02/2021	Bond Future	9.65	Call		192.28000	0.19228	217,320	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		517.14000	0.51714	576,150	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		11,333.73000	11.33373	10,894,390	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		524.55000	0.52455	584,280	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		11,271.66000	11.27166	10,833,040	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		509.81000	0.50981	568,110	19.58		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		11,395.97000	11.39597	10,955,920	19.58		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		4,896.05000	4.89605	5,172,220	19.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		4,013.81000	4.01381	3,786,590	19.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		4,925.43000	4.92543	5,202,560	19.31		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,989.36000	3.98936	3,763,100	19.31		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		4,955.11000	4.95511	5,233,200	19.32		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,965.26000	3.96526	3,739,960	19.32		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		3,746.90000	3.74690	3,987,120	16.64		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,223.64000	5.22364	4,955,040	16.64		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		3,772.42000	3.77242	4,013,640	16.65		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,194.51000	5.19451	4,926,910	16.65		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		3,798.01000	3.79801	4,040,240	16.66		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,165.52000	5.16552	4,898,930	16.66		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	140,56
R2040	On	05/11/2020	Bond Future			11.77993	81.47802	11.84851	81.05166	18.84		0.00	0	72,96
R2040	On	04/02/2021	Bond Future			12.02900	77.78121	12.10065	77.35086	21.23		0.00	0	
R2040	On	06/05/2021	Bond Future			12.27808	78.62204	12.35289	78.18739	19.60		0.00	0	
R2040	On	05/08/2021	Bond Future			12.54632	74.98211	12.62469	74.54278	17.13		0.00	0	
Total R2040 Future												0.00	0	72,96
R2040	On	05/11/2020	Bond Future	10.31	Call		8.74000	0.00874	10,500	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		10,557.27000	10.55727	10,132,670	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		9.20000	0.00920	11,050	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		10,481.98000	10.48198	10,057,470	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		8.30000	0.00830	9,970	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1.54000	0.00154	1,850	17.43		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		824.19000	0.82419	937,720	18.46		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		3,030.63000	3.03063	2,717,800	18.46		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		5.73000	0.00573	6,880	17.43		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		1,295.45000	1.29545	1,455,270	18.76		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,223.51000	2.22351	1,956,970	18.76		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		17,037.90000	17.03790	16,611,550	17.43		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.05000	0.00005	0,060	17.43		0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 05/11/2020 Bond Future	10.00	Put			12,949.67000	12.94967	12,523,620	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			10,632.68000	10.63268	10,207,990	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			5,724.56000	5.72456	5,328,990	17.52		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			172.23000	0.17223	203,020	17.52		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			15,122.15000	15.12215	14,695,840	17.43		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			0.27000	0.00027	0,320	17.43		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			11,163.93000	11.16393	10,738,720	17.43		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			18,702.62000	18.70262	18,284,290	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			109.02000	0.10902	121,040	19.81		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			12,985.72000	12.98572	12,594,260	19.81		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Call			407.11000	0.40711	446,000	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Call			2,249.47000	2.24947	2,403,320	20.26		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			11,891.23000	11.89123	11,508,840	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,892.32000	4.89232	4,635,280	20.54		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			526.91000	0.52691	575,480	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			11,824.40000	11.82440	11,442,620	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			534.73000	0.53473	583,920	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			11,757.76000	11.75776	11,376,600	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			519.18000	0.51918	567,140	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			5,532.27000	5.53227	5,255,770	20.26		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			18,049.85000	18.04985	17,633,340	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			127.34000	0.12734	141,180	19.81		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			14,199.24000	14.19924	13,799,540	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			310.04000	0.31004	340,690	19.81		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			2,685.63000	2.68563	2,858,940	20.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			4,838.92000	4.83892	5,068,000	19.53		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			4,395.16000	4.39516	4,189,590	19.53		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			4,869.36000	4.86936	5,099,310	19.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			4,368.36000	4.36836	4,163,660	19.54		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			4,808.79000	4.80879	5,037,020	19.52		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			4,422.33000	4.42233	4,215,910	19.52		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			11,805.09000	11.80509	12,171,510	18.57		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			1,137.74000	1.13774	1,064,830	18.57		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.47	Call			4,156.81000	4.15681	4,372,400	16.85		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			5,028.10000	5.02810	4,804,360	16.85		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			11,006.03000	11.00603	10,661,200	16.04		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			4,970.60000	4.97060	4,748,600	16.87		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,293.86000	1.29386	1,388,360	16.04		0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			8,433.26000	8.43326	8,127,190	16.04		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,017.11000	2.01711	2,150,370	16.04		0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/08/2021	Bond Future	12.48	Call			4,184.82000	4.18482	4,401,270	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			4,999.28000	4.99928	4,776,400	16.86	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			4,212.90000	4.21290	4,430,230	16.87	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												0.00	0	94,32
R2044	On	05/11/2020	Bond Future			11.83268	78.14671	11.88599	77.81665		19.62	4,376,215.76	56	47,25
R2044	On	04/02/2021	Bond Future			12.07426	74.54197	12.13000	74.20884		22.10	0.00	0	
R2044	On	06/05/2021	Bond Future			12.31565	75.34785	12.37388	75.01148		20.37	0.00	0	
R2044	On	05/08/2021	Bond Future			12.57554	71.79700	12.63659	71.45706		17.81	0.00	0	
Total R2044 Future												4,376,215.76	56	47,25
R2044	On	05/11/2020	Bond Future	10.35	Call			8.61000	0.00861	9,580	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			10,615.02000	10.61502	10,285,930	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			9.07000	0.00907	10,100	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			10,538.40000	10.53840	10,209,370	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			8.17000	0.00817	9,090	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			10,691.78000	10.69178	10,362,640	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			183.35000	0.18335	205,300	18.18	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			5,591.32000	5.59132	5,283,210	18.18	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			13,055.89000	13.05589	12,725,970	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			1.48000	0.00148	1,620	18.16	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			19,025.35000	19.02535	18,695,290	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.01000	0.00001	0,010	18.16	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			265.90000	0.26590	297,040	18.22	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			4,915.92000	4.91592	4,617,000	18.22	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			591.52000	0.59152	654,640	18.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			3,497.40000	3.49740	3,230,460	18.56	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			15,704.92000	15.70492	15,374,870	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.18000	0.00018	0,190	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			13,624.17000	13.62417	13,294,190	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.96000	0.00096	1,040	18.16	0.00	0	3
R2044	On	05/11/2020	Bond Future	8.87	Put			23,412.56000	23.41256	23,082,500	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			13,217.62000	13.21762	12,887,680	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			1.31000	0.00131	1,430	18.16	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			19,476.95000	19.47695	19,146,890	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.01000	0.00001	0,010	18.16	0.00	0	3
R2044	On	05/11/2020	Bond Future	9.96	Put			13,705.86000	13.70586	13,375,880	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.90000	0.00090	0,980	18.16	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			512.55000	0.51255	568,440	18.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/11/2020	Bond Future	11.38	Put		3,748.77000	3.74877	3,474,600	18.47	0.00	0	30
R2044	On	04/02/2021	Bond Future	10.04	Put		14,783.22000	14.78322	14,470,060	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		274.83000	0.27483	294,800	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		913.37000	0.91337	970,430	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		9,341.50000	9.34150	9,065,430	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		414.43000	0.41443	443,250	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,944.49000	12.94449	12,640,180	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		17,799.42000	17.79942	17,476,920	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		137.54000	0.13754	148,170	20.63	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		462.16000	0.46216	493,890	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,451.41000	12.45141	12,150,010	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		469.32000	0.46932	501,480	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		12,381.77000	12.38177	12,080,800	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		455.09000	0.45509	486,390	20.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,521.25000	12.52125	12,219,420	20.63	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		0.00000	0.00000	8,154,880	19.18	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		0.00000	0.00000	2,158,750	19.18	13,384,250.00	6,200	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		0.00000	0.00000	5,154,360	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		0.00000	0.00000	4,098,630	20.37	25,411,506.00	6,200	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		0.00000	0.00000	3,420,920	19.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,389.88000	4.38988	4,228,110	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		0.00000	0.00000	5,902,520	19.67	18,297,812.00	3,100	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		4,765.57000	4.76557	4,938,850	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,443.93000	4.44393	4,280,840	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		4,795.52000	4.79552	4,969,460	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,416.83000	4.41683	4,254,400	20.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		4,825.54000	4.82554	5,000,140	20.32	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		4,450.16000	4.45016	4,622,360	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,709.33000	4.70933	4,541,590	17.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		4,478.40000	4.47840	4,651,270	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,681.80000	4.68180	4,514,730	17.65	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		4,506.72000	4.50672	4,680,240	17.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,654.43000	4.65443	4,488,010	17.66	0.00	0	
Total R2044 Option											57,093,568.00	15,500	21,64
Total For R2044											61,469,783.76	15,556	68,85
R2048	On	05/11/2020	Bond Future			11.79193	77.01932	11.85030	76.65257	20.08	0.00	0	112.43
R2048	On	04/02/2021	Bond Future			12.03200	77.78271	12.09312	77.41255	21.32	0.00	0	
R2048	On	06/05/2021	Bond Future			12.26337	74.21094	12.32726	73.83709	20.81	0.00	0	
R2048	On	05/08/2021	Bond Future			12.51008	75.02835	12.57706	74.65051	17.10	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2048 Future										0.00	0	112,43
R2048 On 05/11/2020 Bond Future	10.03	Call			1.49000	0.00149	1,690	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			13,159.79000	13.15979	12,793,240	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			1.59000	0.00159	1,800	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	10.00	Call			1.23000	0.00123	1,390	18.55		0.00	0	9
R2048 On 05/11/2020 Bond Future	10.04	Put			13,076.68000	13.07668	12,710,140	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			1.40000	0.00140	1,580	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			13,243.06000	13.24306	12,876,490	18.55		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			5,847.04000	5.84704	5,503,750	18.64		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			166.79000	0.16679	190,250	18.64		0.00	0	9
R2048 On 05/11/2020 Bond Future	10.00	Put			13,410.00000	13.41000	13,043,410	18.55		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Call			552.65000	0.55265	594,670	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			11,656.37000	11.65637	11,328,230	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			561.10000	0.56110	603,670	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			11,587.43000	11.58743	11,259,840	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			544.29000	0.54429	585,760	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			11,725.53000	11.72553	11,396,840	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Put			9,811.10000	9.81110	9,500,280	19.85		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Call			828.41000	0.82841	887,750	19.85		0.00	0	2,5
R2048 On 04/02/2021 Bond Future	11.50	Put			5,902.44000	5.90244	5,656,320	20.63		0.00	0	
R2048 On 04/02/2021 Bond Future	11.50	Call			2,162.56000	2.16256	2,286,600	20.63		0.00	0	2,5
R2048 On 06/05/2021 Bond Future	12.34	Put			4,640.65000	4.64065	4,457,770	20.92		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			4,744.86000	4.74486	4,936,580	20.93		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			4,612.64000	4.61264	4,430,510	20.93		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Call			4,775.01000	4.77501	4,967,470	20.94		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Put			4,584.79000	4.58479	4,403,400	20.94		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			4,714.78000	4.71478	4,905,750	20.92		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			4,455.37000	4.45537	4,645,870	17.11		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			4,833.66000	4.83366	4,646,320	17.11		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			4,483.96000	4.48396	4,675,200	17.12		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			4,805.61000	4.80561	4,619,010	17.12		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			4,426.84000	4.42684	4,616,600	17.10		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			4,861.86000	4.86186	4,673,780	17.10		0.00	0	
Total R2048 Option										0.00	0	7,0
Total For R2048										0.00	0	119,5
R208 On 05/11/2020 Bond Future			3.49271	101.99879	3.49062	101.99961		0.18		0.00	0	7,5
Total R208 Future										0.00	0	7,5
R208 On 05/11/2020 Bond Future	4.78	Call			498.84000	0.49884	498,020	0.27		0.00	0	
R208 On 05/11/2020 Bond Future	4.78	Put			0.00000	0.00000	0,000	0.27		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R208	On	05/11/2020	Bond Future	4.79	Call			502.69000	0.50269	501,870	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			494.99000	0.49499	494,170	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.27	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			11.18163	64.85241	11.24980	64.49477		19.66	0.00	0	27,52
R209	On	04/02/2021	Bond Future			11.40247	65.49517	11.47328	65.13420		21.15	0.00	0	
R209	On	06/05/2021	Bond Future			11.62175	63.06201	11.69532	62.69737		20.33	0.00	0	2,82
R209	On	05/08/2021	Bond Future			11.85058	63.75668	11.92710	63.38813		17.42	0.00	0	
Total R209 Future												0.00	0	30,35
R209	On	05/11/2020	Bond Future	10.01	Call			34.96000	0.03496	41,560	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,024.94000	7.02494	6,673,900	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			36.45000	0.03645	43,330	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,965.71000	6.96571	6,614,950	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			33.52000	0.03352	39,860	18.74	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,084.29000	7.08429	6,732,990	18.74	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			8,328.09000	8.32809	8,028,760	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			761.72000	0.76172	824,000	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			8,277.85000	8.27785	7,979,160	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			771.38000	0.77138	834,320	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			8,227.76000	8.22776	7,929,730	20.43	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			752.14000	0.75214	813,780	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,770.19000	2.77019	2,629,530	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,719.42000	2.71942	2,580,710	20.99	5,935,633.00	2,300	7,11
R209	On	06/05/2021	Bond Future	10.25	Put			8,984.02000	8.98402	8,701,210	19.51	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,208.29000	1.20829	1,290,120	19.51	1,483,638.00	1,150	5,32
R209	On	06/05/2021	Bond Future	11.25	Call			2,821.70000	2.82170	2,974,900	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			5,077.68000	5.07768	4,866,240	19.88	5,596,176.00	1,150	7,11
R209	On	06/05/2021	Bond Future	12.25	Call			5,370.34000	5.37034	5,596,270	20.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			5,311.44000	5.31144	5,536,070	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,753.17000	2.75317	2,613,160	20.96	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			5,340.87000	5.34087	5,566,150	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,736.24000	2.73624	2,596,880	20.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			5,282.06000	5.28206	5,506,040	20.94	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			3,674.85000	3.67485	3,857,720	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			4,288.79000	4.28879	4,103,110	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			3,698.81000	3.69881	3,882,400	17.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			4,264.12000	4.26412	4,079,160	17.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2021	Bond Future	11.79	Call			3,650.73000	3.65073	3,832,880	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			4,313.36000	4.31336	4,126,960	17.20	0.00	0	
Total R209 Option												13,015,447.00	4,600	19,62
Total For R209												13,015,447.00	4,600	50,01
R210	On	05/11/2020	Bond Future			186.31242	186.31242	186.73020	186.73020			0.00	0	2,23
R210	On	04/02/2021	Bond Future			188.20514	188.20514	188.62773	188.62773			0.00	0	
R210	On	06/05/2021	Bond Future			187.56875	187.56875	187.99668	187.99668			0.00	0	
R210	On	05/08/2021	Bond Future			189.67816	189.67816	190.11120	190.11120			0.00	0	
Total R210 Future												0.00	0	2,23
Total For R210												0.00	0	2,23
R212	On	05/11/2020	Bond Future			170.15031	170.15031	170.09282	170.09282			0.00	0	6,88
R212	On	04/02/2021	Bond Future			169.58186	169.58186	169.52431	169.52431			0.00	0	
R212	On	06/05/2021	Bond Future			171.45289	171.45289	171.39539	171.39539			0.00	0	
R212	On	05/08/2021	Bond Future			171.05027	171.05027	170.99240	170.99240			0.00	0	
Total R212 Future												0.00	0	6,88
Total For R212												0.00	0	6,88
R213	On	05/11/2020	Bond Future			10.09976	81.78094	10.13771	81.57375		14.46	19,954,549.36	244	16,60
R213	On	04/02/2021	Bond Future			10.33157	82.59154	10.37111	82.38249		15.54	0.00	0	
R213	On	06/05/2021	Bond Future			10.55495	79.95369	10.59608	79.74276		14.91	0.00	0	
R213	On	05/08/2021	Bond Future			10.79416	80.83415	10.83707	80.62104		12.67	0.00	0	
Total R213 Future												19,954,549.36	244	16,60
R213	On	05/11/2020	Bond Future	9.60	Call			307.05000	0.30705	331,100	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			3,309.65000	3.30965	3,126,510	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			317.52000	0.31752	342,350	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			3,262.94000	3.26294	3,080,580	13.80	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			296.89000	0.29689	320,190	13.79	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			3,356.72000	3.35672	3,172,830	13.79	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			6,378.17000	6.37817	6,211,340	14.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			982.74000	0.98274	1,025,420	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			6,333.75000	6.33375	6,167,380	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			996.12000	0.99612	1,039,270	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			6,289.66000	6.28966	6,123,760	14.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			969.63000	0.96963	1,011,850	14.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			7,720.31000	7.72031	7,876,110	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,403.81000	1.40381	1,348,680	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			7,753.74000	7.75374	7,909,890	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,391.46000	1.39146	1,336,680	16.14	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			7,686.92000	7.68692	7,842,380	16.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	06/05/2021	Bond Future	11.89	Put		1,416.24000	1.41624	1,360,770	16.14		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		3,783.37000	3.78337	3,890,680	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		3,669.81000	3.66981	3,564,010	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		3,731.49000	3.73149	3,837,900	12.74		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		3,716.97000	3.71697	3,610,270	12.74		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		3,757.54000	3.75754	3,864,390	12.75		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		3,693.48000	3.69348	3,587,220	12.75		0.00	0	
Total R213 Option												0.00	0	
Total For R213												19,954,549.36	244	16,60
R214	On	05/11/2020	Bond Future			11.48702	62.33403	11.55020	62.00186	21.02		0.00	0	17,51
R214	On	04/02/2021	Bond Future			11.70965	62.95183	11.77546	62.61657	22.56		0.00	0	
R214	On	06/05/2021	Bond Future			11.92324	60.35422	11.99168	60.01563	21.73		0.00	0	
R214	On	05/08/2021	Bond Future			12.14968	61.01899	12.22103	60.67678	18.59		0.00	0	
Total R214 Future												0.00	0	17,51
R214	On	05/11/2020	Bond Future	10.25	Call		30.21000	0.03021	34,980	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,505.53000	7.50553	7,178,130	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		31.53000	0.03153	36,510	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,443.86000	7.44386	7,116,670	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		28.94000	0.02894	33,520	20.04		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,567.35000	7.56735	7,239,760	20.04		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		723.04000	0.72304	776,440	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,850.96000	8.85096	8,569,100	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		704.63000	0.70463	756,890	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,957.17000	8.95717	8,674,170	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		713.79000	0.71379	766,620	21.79		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,903.98000	8.90398	8,621,550	21.79		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,670.18000	4.67018	4,861,770	22.04		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,325.41000	3.32541	3,178,410	22.04		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,614.88000	4.61488	4,805,200	22.00		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,365.06000	3.36506	3,216,790	22.00		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,642.51000	4.64251	4,833,460	22.02		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,345.18000	3.34518	3,197,540	22.02		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,568.87000	4.56887	4,391,720	18.33		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		3,619.89000	3.61989	3,785,600	18.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,543.58000	4.54358	4,367,080	18.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,572.73000	3.57273	3,737,120	18.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,594.52000	4.59452	4,416,700	18.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		3,596.16000	3.59616	3,761,220	18.33		0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	17,57
Total for Bond										132,936,927.22	20,702	1,190,4€
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			700.67500	700.67500	698.75100	698.75100				0.00	0	1,00
GOVI On 04/02/2021 GOVI			707.61900	707.61900	705.67900	705.67900				0.00	0	
GOVI On 06/05/2021 GOVI			715.25100	715.25100	713.29200	713.29200				0.00	0	
GOVI On 05/08/2021 GOVI			723.03900	723.03900	721.06100	721.06100				0.00	0	
Total GOVI Future										0.00	0	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			390,890.00000	39.08900	371,650,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			390,990.00000	39.09900	371,750,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			390,790.00000	39.07900	371,550,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			452,810.00000	45.28100	433,410,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			452,610.00000	45.26100	433,210,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			452,710.00000	45.27100	433,310,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			346,120.00000	34.61200	365,710,000			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			346,020.00000	34.60200	365,610,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			346,220.00000	34.62200	365,810,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			19,310.00000	1.93100	39,090,000		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			19,210.00000	1.92100	38,990,000		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			19,110.00000	1.91100	38,890,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			757.35500	757.35500	757.28400	757.28400			0.00	0	
AL37	On	04/02/2021	Index Future			764.86100	764.86100	764.79200	764.79200			0.00	0	
AL37	On	06/05/2021	Index Future			773.11000	773.11000	773.04300	773.04300			0.00	0	
AL37	On	05/08/2021	Index Future			781.52900	781.52900	781.46200	781.46200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			807.02200	807.02200	805.35800	805.35800			0.00	0	
AL7T	On	04/02/2021	Index Future			815.02100	815.02100	813.34300	813.34300			0.00	0	
AL7T	On	06/05/2021	Index Future			823.81000	823.81000	822.11800	822.11800			0.00	0	
AL7T	On	05/08/2021	Index Future			832.78100	832.78100	831.07100	831.07100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			709.26500	709.26500	707.23200	707.23200			0.00	0	22
ALBI	On	04/02/2021	Index Future			716.29400	716.29400	714.24400	714.24400			0.00	0	
ALBI	On	06/05/2021	Index Future			724.01900	724.01900	721.94900	721.94900			0.00	0	
ALBI	On	05/08/2021	Index Future			731.90300	731.90300	729.81200	729.81200			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.86700	255.86700	255.72600	255.72600			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			258.46600	258.46600	258.32500	258.32500			0.00	0	
IGOV	On	06/05/2021	Index Future			261.31600	261.31600	261.17400	261.17400			0.00	0	
IGOV	On	05/08/2021	Index Future			264.22400	264.22400	264.08100	264.08100			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR F	On	21/10/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR F On 18/11/2020 Jibar Future			3.36000	96.64000	3.35000	96.65000				0.00	0	
JIBAR F On 15/12/2020 Jibar Future			3.29500	96.70500	3.27500	96.72500				0.00	0	30,000
JIBAR F On 20/01/2021 Jibar Future			3.28000	96.72000	3.27000	96.73000				0.00	0	
JIBAR F On 17/02/2021 Jibar Future			3.27000	96.73000	3.26000	96.74000				0.00	0	
JIBAR F On 17/03/2021 Jibar Future			3.26500	96.73500	3.26000	96.74000				0.00	0	
JIBAR F On 15/06/2021 Jibar Future			3.34000	96.66000	3.33500	96.66500				0.00	0	
JIBAR F On 15/09/2021 Jibar Future			3.50500	96.49500	3.50500	96.49500				0.00	0	30,000
JIBAR F On 15/12/2021 Jibar Future			3.66000	96.34000	3.69000	96.31000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.82500	96.17500	3.83500	96.16500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.09500	95.90500	4.12500	95.87500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.45000	95.55000	4.47000	95.53000				0.00	0	
Total Jibar Future										0.00	0	60,000
Total For JIBAR FUTURE										0.00	0	60,000
Total for Jibar										0.00	0	60,000
5Y STN On 21/12/2021 Interest Rate Swap			90.33000	90.33000	90.32000	90.32000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										132,936,927.22	20,702	1,252,950
AA06 On 15/04/2021 Spot Bond					0.00000	99.76200				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			5.33500	101.99417	5.33500	101.97950				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.49000	10.00000	109.46000				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC1234 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.19500	296.55527	4.19500	296.39737			251,700,000,000.00		60,000,000	30,000,000
Total ABCPI3 SPOT									251,700,000,000.00		60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										251,700,000,000.00	60,000,000	30,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	100.37642				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.91518				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.12778	9.65000	102.71416				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.64416				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.36299				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.47641				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.88069				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.17208				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.06253				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.60901				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.26535				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.34557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	99.92306				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.52804				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	102.86512				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.73195				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.90625				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.21651				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.51243				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.70476				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.31442				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.20849				0.00	1,000,000,000	1,000,000,000
Total ABFN33 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN33										0.00	1,000,000,000	1,000,000,000
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.20718				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.47323				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.74297				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.34267				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.10960				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.81621				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.36394				0.00	500,000,000	500,000,000
Total ABFN40 SPOT										0.00	500,000,000	500,000,000
Total For ABFN40										0.00	500,000,000	500,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.65550				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.24764				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.97574				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.97496				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.97446				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.22257				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.57598				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.60597				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.74782				0.00	0	60,000,00
Total ABJ01 SPOT										0.00	0	60,000,00
Total For ABJ01										0.00	0	60,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16174				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.42328				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.07000	4.07000	4.07000	143.18544				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	56.94415	100.00000	56.79431				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.78000	7.78000	7.78000	132.35172				0.00	0	100,000,00
Total ABKI04 SPOT										0.00	0	100,000,00
Total For ABKI04										0.00	0	100,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.84442	100.00000	14.80500				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.59042				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48500	211.39558	3.48500	211.28704				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	141.59288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	174.21803			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	199.60669			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.17500	6.17500	6.17500	104.33109			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.21500	7.21500	7.21500	119.39256			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.83500	4.83500	4.83500	101.09835			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.22500	7.22500	7.22500	119.33844			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.22500	102.60100	4.22500	102.58937		84,500,000,000.00		20,000,000	630,000,00
Total ABS11 SPOT								84,500,000,000.00		20,000,000	630,000,00
Total For ABS11								84,500,000,000.00		20,000,000	630,000,00
ABS13 On 14/05/2022 Spot Bond			5.57000	110.13988	5.57000	110.12344		10,443,750,000,000.00		1,875,000,000	1,875,000,00
Total ABS13 SPOT								10,443,750,000,000.00		1,875,000,000	1,875,000,00
Total For ABS13								10,443,750,000,000.00		1,875,000,000	1,875,000,00
ABS14 On 11/11/2020 Spot Bond			4.89000	104.24499	4.89000	104.23108		0.00		0	
Total ABS14 SPOT								0.00		0	
Total For ABS14								0.00		0	
ABS15 On 11/11/2022 Spot Bond			4.99500	113.41355	4.99500	113.39835		0.00		0	35,000,00
Total ABS15 SPOT								0.00		0	35,000,00
Total For ABS15								0.00		0	35,000,00
ABS16 On 11/11/2025 Spot Bond			6.78000	119.68295	6.78000	119.66126		0.00		0	900,000,00
Total ABS16 SPOT								0.00		0	900,000,00
Total For ABS16								0.00		0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			7.99000	118.55761	7.99000	118.53238				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			5.41500	112.38424	5.41500	112.36765				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.10000	108.85903	7.10000	108.83805				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.20913	100.00000	10.18629				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.52500	2.52500	2.52500	310.82996				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.17000	169.10564	1.17000	169.02943				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.09000	10.09000	10.09000	105.32492				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.34664				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.33527				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	273.27353				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	273.26542				0.00	0	
Total ACL128 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ACL128										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	100.32127				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.32299				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.73573				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.33436				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.33436				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.34406				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.34406				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	185.88065				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	188.71452				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.31616				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 26/01/2021 Spot Bond					0.00000	101.25052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.31386				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.30531				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.64465				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.92470				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.71449				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.72158				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.68798				0.00	1,640,000,000	820,000,000
Total AGL01 SPOT										0.00	1,640,000,000	820,000,000
Total For AGL01										0.00	1,640,000,000	820,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	96.93126				0.00	100,000,000	50,000,000
Total AGL02 SPOT										0.00	100,000,000	50,000,000
Total For AGL02										0.00	100,000,000	50,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	94.65868				0.00	600,000,000	3,000,000,000
Total AGL03 SPOT										0.00	600,000,000	3,000,000,000
Total For AGL03										0.00	600,000,000	3,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.88982				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	100.29811				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond					0.00000	97.93237				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.26257				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.26257				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.46949				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.22811				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.21662				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.34308				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.46954				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.88333				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.00974				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.89119				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.74146				0.00	0	
Total AHF5A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.86500	111.77725	5.86500	111.75969				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.78395				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.84059				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.23634				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.06052				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.26038				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.78389				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.84051				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.23615				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.36500	117.60464	6.36500	117.58451				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.86500	114.34928	5.86500	114.33132				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.96500	92.63699	11.96500	92.60774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.43000	175.38741	5.43000	175.28827				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.86213				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.13993				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.25325				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.97639				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.29443				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.45421				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.87266				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.01010				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.37415				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.62000	214.68361	5.62000	214.56116				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			5.63500	192.60734	5.63500	192.49741				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	99.86942				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.94472				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.21325				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.61804				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113: On 07/03/2021 Spot Bond					0.00000	100.53378				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121: On 20/12/2020 Spot Bond					0.00000	100.45755				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134: On 20/12/2020 Spot Bond					0.00000	100.45188				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN137: On 31/01/2022 Spot Bond			2.15000	167.01675	2.15000	166.93708				0.00	0	
Total ASN137 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.97068				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.11406				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.11713				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.19500	166.92170	2.19500	166.84188				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.46989				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.63982				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.64000	167.13193	5.64000	167.03638				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.97991				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.81294				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.64027				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	100.37370				0.00	0	66,666,6€
Total ASN181 SPOT										0.00	0	66,666,6€
Total For ASN181										0.00	0	66,666,6€
ASN19(On 30/06/2022 Spot Bond					0.00000	100.18184				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.61000	94.54491	5.61000	94.49110				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19(On 20/06/2022 Spot Bond					0.00000	100.28711				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.29179				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.31377				0.00	0	2,600,00
Total ASN204 SPOT										0.00	0	2,600,00
Total For ASN204										0.00	0	2,600,00
ASN20(On 24/08/2021 Spot Bond					0.00000	100.93275				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	101.05888				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.63663				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.57942				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.37257				0.00	618,576	33,333,33
Total ASN264 SPOT										0.00	618,576	33,333,33
Total For ASN264										0.00	618,576	33,333,33
ASN27(On 20/06/2023 Spot Bond					0.00000	100.28274				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	100.83463				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	100.81551				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.78112				0.00	0	
Total ASN280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.43234				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	100.24952				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.31274				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.40663				0.00	73,333,335	72,400,000
Total ASN310 SPOT										0.00	73,333,335	72,400,000
Total For ASN310										0.00	73,333,335	72,400,000
ASN315 On 20/01/2021 Spot Bond					0.00000	100.45672				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			5.16500	5.16500	5.16500	92.43473				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.77500	5.77500	5.77500	83.72796				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.29493				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.34004				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.96137				0.00	0	
Total ASN332 SPOT										0.00	0	
Total For ASN332										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.29733				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
Total For ASN335 SPOT										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.72000	93.20266	5.72000	93.14933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.31841				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.88249				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.88249				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.28707				0.00	18,000,000	11,500,00
Total ASN346 SPOT										0.00	18,000,000	11,500,00
Total For ASN346										0.00	18,000,000	11,500,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.29624				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.30417				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.30417				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.63651				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.36963				0.00	79,999,999	79,999,99
Total ASN369 SPOT										0.00	79,999,999	79,999,99
Total For ASN369										0.00	79,999,999	79,999,99
ASN37 On 20/12/2024 Spot Bond					0.00000	100.29787				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.30984				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 29/10/2021 Spot Bond					0.00000	101.17627				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.38836				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.38836				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.36455				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.30072				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.72602				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.35337				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.29844				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.35537				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.50999				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.21726				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.03931				0.00	0	
Total ASN421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.37182				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.37182				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.26313				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.27227				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.38385				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.36696				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.29782				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94845				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94791				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.26033				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.36038				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.93048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	102.24075				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.02763				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.20692				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond					0.00000	102.04760				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond					0.00000	101.95308				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.84732				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.30854				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.37251				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.60321				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	94.37300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	101.39792				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	100.30740				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.49942				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.47956				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.48253				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.40816				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.37058				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.35355				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.35355				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.66779				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.27341				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.21962				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.19853				0.00	0	
Total ASN507 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.78911	9.00000	100.34521				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.67843	8.18000	100.29134				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.69312	8.36000	100.29775				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.69312	8.36000	100.29775				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.13828				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	40,000,000,000	40,000,000,000	
Total ASN517 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For ASN517									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.57382				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.52500	104.09603	4.52500	104.08321			362,000,000,000.00	80,000,000	40,000,000	
Total BAW19 SPOT									362,000,000,000.00	80,000,000	40,000,000	
Total For BAW19									362,000,000,000.00	80,000,000	40,000,000	
BAW21 On 24/03/2022 Spot Bond			5.42500	105.80058	5.42500	105.78493				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.47137	9.30000	100.44614				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	100.91830				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.08920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.71264				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.47577				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.15090				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW34 On 09/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	50,000,000,000	50,000,000,000	
Total BAW34 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For BAW34									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.05431				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.25458				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.25143				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.06500	8.06500	8.06500	107.24568				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.23041				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.23041				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7' On 30/06/2021 Spot Bond					0.00000	100.23041				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.70000	10.70000	10.70000	106.40031				0.00	0	100,000,00
Total BAYA72 SPOT										0.00	0	100,000,00
Total For BAYA72										0.00	0	100,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.22905				0.00	108,193,033	108,193,03
Total BAYA73 SPOT										0.00	108,193,033	108,193,03
Total For BAYA73										0.00	108,193,033	108,193,03
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.21568				0.00	600,000,000	300,000,00
Total BAYA74 SPOT										0.00	600,000,000	300,000,00
Total For BAYA74										0.00	600,000,000	300,000,00
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.21870				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.21880				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.22099				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.26273				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.26273				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.25003				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.27086				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.26225				0.00	0	
Total BAYA82 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 BAYA82										0.00	0	
BAYA8: On 30/09/2023 Spot Bond					0.00000	100.27030				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB1: On 30/06/2021 Spot Bond					0.00000	100.30318				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.31047				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.31047				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.31047				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.31881				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.31105				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.31105				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	100.32731				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.87676				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.82597				0.00	0	10,000,000.00

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 BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.45441				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.64500	7.64500	7.64500	102.54749				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.08131				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.97696				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.14569				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.53765				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.86500	109.91298	6.86500	109.89249				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.76163				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.75632				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.76500	108.50271	6.76500	108.48310				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.32155				0.00	919,000,000	910,000,000
Total BGL12 SPOT										0.00	919,000,000	910,000,000
Total For BGL12										0.00	919,000,000	910,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL13 On 20/08/2021 Spot Bond			5.86500	106.52611	5.86500	106.50937			2,932,500,000,000.00	500,000,000	500,000,000
Total BGL13 SPOT									2,932,500,000,000.00	500,000,000	500,000,000
Total For BGL13									2,932,500,000,000.00	500,000,000	500,000,000
BGL14 On 03/11/2021 Spot Bond					0.00000	103.94186			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.44667			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.96634			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.28295			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.34350			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.05430			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.62397			0.00	400,000,000	200,000,000
Total BGT01 SPOT									0.00	400,000,000	200,000,000
Total For BGT01									0.00	400,000,000	200,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.57598			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.75645			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.75059			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			5.60500	115.11996	5.60500	115.10267			0.00	0	
Total BID11 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 BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.43372				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.11650				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.30517				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.30763				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.29512				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.00004				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.86875				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.13026				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.25497				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.20295				0.00	1,200,000,000	600,000,000
Total BPPF11 SPOT										0.00	1,200,000,000	600,000,000
Total For BPPF11										0.00	1,200,000,000	600,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.07892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2020 Spot Bond					0.00000	100.62793				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.71656				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.72457				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.12235				0.00	160,000,000	80,000,000
Total BPPF21 SPOT										0.00	160,000,000	80,000,000
Total For BPPF21										0.00	160,000,000	80,000,000
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		62,000,000,000,000.00		620,000,000	620,000,000	310,000,000
Total BPPF22 SPOT								2,000,000,000,000.00		620,000,000	620,000,000	310,000,000
Total For BPPF22								2,000,000,000,000.00		620,000,000	620,000,000	310,000,000
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.94304				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.99827				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.07474				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.34257				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZ21B On 10/11/2021 Spot Bond					0.00000	100.99544				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ21 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL24 On 02/11/2020 Spot Bond					0.00000	101.28573				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.46500	108.49205	4.46500	108.47903				0.00	0	36,000,00
Total CBL26 SPOT										0.00	0	36,000,00
Total For CBL26										0.00	0	36,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	101.04755				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.71129				0.00	500,000,000	500,000,00
Total CBL29 SPOT										0.00	500,000,000	500,000,00
Total For CBL29										0.00	500,000,000	500,000,00
CCT01 On 23/06/2023 Spot Bond			7.14000	116.91707	7.14000	116.89466				0.00	0	600,000,00
Total CCT01 SPOT										0.00	0	600,000,00
Total For CCT01										0.00	0	600,000,00
CCT02 On 12/06/2024 Spot Bond			8.66500	112.97084	8.66500	112.94465				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.49000	110.52481	8.49000	110.49942				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.44000	105.99085	9.44000	104.37944				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	109.70760	10.00000	109.67790				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.78720				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.53361				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.22756				0.00	0	
Total CGR38 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 CGR38										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.33841				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.57165				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.27406				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.46838				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.91930				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.98625				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.79896				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	157.23532	3.14000	157.07777				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.12000	2.12000	2.12000	157.91755				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.67763	4.77000	110.10600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.80098				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.63500	112.51682	6.63500	112.49654				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.26923	8.70700	120.36100				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.40274				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.32429				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.95908				0.00	0	
Total CLN372 SPOT										0.00	0	
Total For CLN372										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.46000	102.51701	5.46000	102.50203				0.00	0	
Total CLN374 SPOT										0.00	0	
Total For CLN374										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	99.45085	10.98000	99.42149				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	99.80164				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	119.70927	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.30979				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	101.43990				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.31272				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.91893				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.91089				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	100.41785				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	100.51515				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	98.20900				0.00	0	
Total CLN421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN421										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	100.82800				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	100.58485				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	100.70100				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	100.53679				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	162.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.20000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.28200				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	163.20000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.36389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.33830				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.34362				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	166.67000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.36000	107.93334	5.36000	107.91783				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.12000	167.08015	2.12000	167.00059				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.25000	125.83873	6.25000	125.76498				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.49000	124.64339	6.49000	124.56954				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.88043				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.05860				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.26669				0.00	420,000,000	210,000,000
Total CLN458 SPOT										0.00	420,000,000	210,000,000
Total For CLN458										0.00	420,000,000	210,000,000
Total CLN460 SPOT										0.00	420,000,000	210,000,000
Total For CLN460										0.00	420,000,000	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.06500	106.15115	6.06500	106.13363				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.78780				0.00	600,000,000	300,000,000
Total CLN465 SPOT										0.00	600,000,000	300,000,000
Total For CLN465										0.00	600,000,000	300,000,000
CLN466 On 28/03/2022 Spot Bond					0.00000	100.22782				0.00	1,620,000,000	810,000,000
Total CLN468 SPOT										0.00	1,620,000,000	810,000,000
Total For CLN468										0.00	1,620,000,000	810,000,000
CLN469 On 28/03/2022 Spot Bond					0.00000	100.84263				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.97142				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	48.99866	100.00000	48.89080				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.22293				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.46145				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.40098				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.56000	107.95334	5.56000	107.93716				0.00	0	
Total CLN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.91096	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.86500	107.40650	5.86500	107.38963				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.84100				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.36915				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.68805				0.00	20,000,000	10,000,000
Total CLN495 SPOT										0.00	20,000,000	10,000,000
Total For CLN495										0.00	20,000,000	10,000,000
CLN495 On 04/09/2024 Spot Bond			6.26500	114.03600	6.26500	114.01657				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.59614				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.81272				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.27079				0.00	0	

Contract 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 24/10/2020 Spot Bond					0.00000	101.21114				0.00	20,000,000	10,000,000
Total CLN505 SPOT										0.00	20,000,000	10,000,000
Total For CLN505										0.00	20,000,000	10,000,000
CLN505 On 20/12/2022 Spot Bond					0.00000	100.67934				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.95777				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.75465	9.96000	100.72760				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.52968	10.01000	104.50180				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.79657				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.72655	9.60000	100.20630				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.41462				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.67905				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.90113				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	100.84839	9.20000	100.82333				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	101.22210				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.83979				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.52073				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.97491				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.38749				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.38650				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.41462				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.34126				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.89286				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.87000	8.87000	8.87000	108.04347				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.33545				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	
CLN53: On 25/01/2023 Spot Bond					0.00000	101.21900				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	99.87686				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	118.40600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.64804				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54: On 17/01/2024 Spot Bond					0.00000	99.87968				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.34000	109.08240	8.34000	109.05818				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.39000	106.52862	8.39000	106.50444				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.48000	111.05800	8.48000	111.03295				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.01709				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 20/12/2020 Spot Bond					0.00000	100.64649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.89716				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.90736				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.75928				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.86278				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	135.39000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.97873				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.70048	10.19000	104.08956				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.34000	110.25160	8.34000	111.62786				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.96133				0.00	1,800,000,000	900,000,00
Total CLN564 SPOT										0.00	1,800,000,000	900,000,00
Total For CLN564										0.00	1,800,000,000	900,000,00
CLN564 On 21/02/2024 Spot Bond					0.00000	100.72012				0.00	80,000,000	40,000,00
Total CLN565 SPOT										0.00	80,000,000	40,000,00
Total For CLN565										0.00	80,000,000	40,000,00
CLN565 On 17/01/2024 Spot Bond					0.00000	101.73377				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.59223				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.91952				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.01891				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.38917				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.57000	108.49671	8.57000	109.84865				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.95729				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.79090				0.00	1,060,000,000	530,000,000
Total CLN573 SPOT										0.00	1,060,000,000	530,000,000
Total For CLN573										0.00	1,060,000,000	530,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	100.92459				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.39931				0.00	380,000,000	190,000,000
Total CLN575 SPOT										0.00	380,000,000	190,000,000
Total For CLN575										0.00	380,000,000	190,000,000
CLN576 On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.37531				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.89740				0.00	0	
Total CLN578 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 CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.15548				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.94474				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.60804				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	100.46043				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.90796				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.59085				0.00	460,000,000	230,000,000
Total CLN585 SPOT										0.00	460,000,000	230,000,000
Total For CLN585										0.00	460,000,000	230,000,000
CLN585 On 16/09/2025 Spot Bond					0.00000	101.07922				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.48365				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.37649				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.35381				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.45128				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.35607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.47000	130.76718	4.47000	106.39277				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.74595				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.19632				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.74595				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.49124				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.14607				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.43836				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.35381				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.35381				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.59417				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.96982				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.85756				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	99.96347				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.89380				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.73270				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.21810	9.32000	104.19217				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.22923				0.00	40,000,000	20,000,000
Total CLN610 SPOT										0.00	40,000,000	20,000,000
Total For CLN610										0.00	40,000,000	20,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	99.96374				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.53382				0.00	100,000,000	50,000,000
Total CLN612 SPOT										0.00	100,000,000	50,000,000
Total For CLN612										0.00	100,000,000	50,000,000
CLN613 On 22/08/2022 Spot Bond					0.00000	100.70606				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.60797				0.00	540,000,000	270,000,000
Total CLN614 SPOT										0.00	540,000,000	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN614										0.00	540,000,000	270,000,000
CLN614 On 30/09/2022 Spot Bond					0.00000	100.26307				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	91.27600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.33830				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.36113				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.59083				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.13283				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.12871				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.04564				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	76.04800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.24005				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.04500	108.15337	6.04500	108.13587				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.93935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.30667				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.82000	78.99176	12.82000	78.96510				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.72881				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.04000	103.17254	9.04000	103.14775				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.93494				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.72801				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.05693				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.92757				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.01868				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.74136				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.93054				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2021 Spot Bond					0.00000	100.87903				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.83260				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.01868				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.90742				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.74561				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.34663				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.18635				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.34728				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.93054				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.62503				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.93054				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.73923				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.93054				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.67766				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.38388				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	99.97956				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.32129				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	100.32531				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	100.33838				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	95.49900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	87.07000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	111.75100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.11803				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.17717				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.12438				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.21752				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.42429				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.73034				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.03337				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.48754				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.03546	132.09429	5.03546	107.29004				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.03546	132.09429	5.03546	107.29073				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN675 On 18/06/2021 Spot Bond					0.00000	100.75116				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.05539				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.11411				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.04111				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.31271				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.60461				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.07448				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.49097				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.29791				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.30702				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.93060				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.35883				0.00	0	
Total CLN686 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 CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.36960				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.36932				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.32125				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.18905				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.32126				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.14693				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.37756				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.04102				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.03554				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.60984				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.02205				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.56459				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.82662				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.37956				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.56592				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.94058				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.20140				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.59537				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.14346				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.44165				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.31309				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.66233				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.91354				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.26599				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.26522				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.31536				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.31536				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.31536				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.66942				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.06178				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
Total CLN719 SPOT										0.00	0	7,500,000.00
Total For CLN719										0.00	0	7,500,000.00
CLN720 On 31/01/2037 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000.00	6,500,000,000	7,350,000.00	
Total CLN720 SPOT									650,000,000,000.00	6,500,000,000	7,350,000.00	
Total For CLN720									650,000,000,000.00	6,500,000,000	7,350,000.00	
CLN81 On 18/04/2028 Spot Bond			7.64500	102.56852	7.64500	102.54749				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.86903				0.00	0	
Total CLNF16 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 CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.31500	115.88086	7.31500	115.85812				0.00	0	13,400,000,00
Total COJ05 SPOT										0.00	0	13,400,000,00
Total For COJ05										0.00	0	13,400,000,00
COJ07 On 23/03/2021 Spot Bond			5.77500	102.77205	5.77500	102.75620				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.49000	111.99525	9.49000	111.96689				0.00	0	220,000,00
Total COJ08 SPOT										0.00	0	220,000,00
Total For COJ08										0.00	0	220,000,00
COJG0 On 09/06/2024 Spot Bond			6.04500	116.87118	6.04500	116.85217				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			6.70000	105.65494	6.70000	105.63582				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.90000	101.83219	9.90000	101.80516				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			9.99000	100.54898	9.99000	100.52220				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			9.06500	9.06500	9.06500	110.56851				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.33913				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.59093				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.32120				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.39887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.17721				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.45727				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.43745				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.09593				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.34496				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.49595				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.29336				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.21444				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	100.76536				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.72866				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.71957				0.00	660,000,000	580,000,000
Total DSY02 SPOT										0.00	660,000,000	580,000,000
Total For DSY02										0.00	660,000,000	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
DSY03 On 21/11/2024 Spot Bond			8.74000	8.74000	8.74000	109.90600				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.29179				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.26238				0.00	620,000,000	310,000,000
Total DSY05 SPOT										0.00	620,000,000	310,000,000
Total For DSY05										0.00	620,000,000	310,000,000
DV2021 On 18/06/2021 Spot Bond			5.81500	104.98626	5.81500	104.96982				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.20500	109.51600	6.20500	109.49781			2,722,328,337,000.00		438,731,400	221,365,700
Total DV23 SPOT									2,722,328,337,000.00		438,731,400	221,365,700
Total For DV23									2,722,328,337,000.00		438,731,400	221,365,700
DV23/R On 27/02/2023 Spot Bond			100.00000	24.23640	100.00000	24.18305				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.23640	100.00000	24.18305				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.73500	113.35329	5.73500	113.33588				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.45037	9.69000	101.42429				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.45037	9.69000	101.42429				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.81500	92.55847	11.81500	92.52961				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.51071	10.10000	101.48353				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.51071	10.10000	101.48353				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.29697				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF20I On 23/10/2020 Spot Bond					0.00000	101.13593				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.61030				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.79930				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.26356				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.43502				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.19108				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.33846				0.00	15,000,000,000	12,200,000,000
Total DVF25 SPOT										0.00	15,000,000,000	12,200,000,000
Total For DVF25										0.00	15,000,000,000	12,200,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	95.58580				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.45981				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.52224				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	97.50446				0.00	60,000,000	30,000,000
Total DVFB25 SPOT										0.00	60,000,000	30,000,000
Total For DVFB25										0.00	60,000,000	30,000,000
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.07029				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.99852				0.00	260,000,000	130,000,000
Total DVFB27 SPOT										0.00	260,000,000	130,000,000
Total For DVFB27										0.00	260,000,000	130,000,000
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.48540				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.05627				0.00	80,000,000	40,000,000
Total DVFB29 SPOT										0.00	80,000,000	40,000,000
Total For DVFB29										0.00	80,000,000	40,000,000
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.84766				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.89007				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.83463	4.30000	109.82193				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	106.82505	5.27000	106.80970				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.17500	112.26661	6.17500	112.24775				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.88000	95.62669	5.88000	95.57133				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.61000	84.14921	5.61000	84.10131				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	130.31867	2.25000	130.25615				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94000	130.41258	4.90000	130.68535				0.00	0	110,000,000

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 EL28 SPOT										0.00	0	110,000,00
Total For EL28										0.00	0	110,000,00
EL29 On 19/11/2029 Spot Bond			4.92300	115.86631	4.92300	115.80245				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.97000	111.95071	4.97000	111.88888				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.54000	98.45061	5.54000	98.39466				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.58000	86.25150	5.58000	86.20247				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	130.31867	2.25000	130.25615				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	139.23070				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	137.01015				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	105.09229				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	104.16048				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.78312				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.17842				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.80025				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.47500	103.05669	5.47500	103.04157				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.06000	107.36843	9.06000	107.34257				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.66500	11.66500	11.66500	96.53951				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.01500	12.01500	12.01500	95.53573				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.14000	9.14000	9.14000	105.39474				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.14000	9.14000	9.14000	106.49138				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.33500	12.33500	12.33500	80.58485				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.05500	11.05500	11.05500	102.00997				0.00	0	
Total EMM08P 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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.33500	12.33500	12.33500	96.41079				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.46926				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.92332				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.52510				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.27005				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.58796				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.55501				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.39039				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.05670				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.82802				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.57777				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.48144				0.00	0	

Contract 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	100.49571				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.39915				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.38795				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.93891				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.61787				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.84877				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.34612				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.54478				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.56066				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.94576				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	

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 10/09/2023 Spot Bond					0.00000	100.49399			0.00	0	
Total EQT005 SPOT									0.00	0	
Total For EQT005									0.00	0	
ERS3B! On 17/05/2022 Spot Bond					0.00000	100.80421			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.76600			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.86527			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.77364			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1! On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81180			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2! On 17/05/2022 Spot Bond					0.00000	100.75382			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.73546			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.84997			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.69500	111.25072	5.69500	111.23374		712,683,690,000.00	125,142,000	64,571,000	
Total ES23 SPOT								712,683,690,000.00	125,142,000	64,571,000	
Total For ES23								712,683,690,000.00	125,142,000	64,571,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.14397	10.00000	102.11689		0.00	0		
Total ES23/R2023 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.26000	98.45716	8.26000	98.43527			1,718,853,136,000.00	208,093,600	3,334,046,800
Total ES26 SPOT									1,718,853,136,000.00	208,093,600	3,334,046,800
Total For ES26									1,718,853,136,000.00	208,093,600	3,334,046,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23296	7.85000	100.21176			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.11500	70.80402	12.18000	70.45653			2,646,117,109,000.00	218,416,600	6,531,208,300
Total ES33 SPOT									2,646,117,109,000.00	218,416,600	6,531,208,300
Total For ES33									2,646,117,109,000.00	218,416,600	6,531,208,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.57112	7.50000	100.55066			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.62000	73.65772	12.62000	73.63309			1,675,322,668,000.00	132,751,400	8,156,375,700
Total ES42 SPOT									1,675,322,668,000.00	132,751,400	8,156,375,700
Total For ES42									1,675,322,668,000.00	132,751,400	8,156,375,700
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96586	8.50000	103.94221			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.92542			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.38795			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.32734			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.31839			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.00718			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.75483			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.78881				0.00	220,000,000	110,000,000
Total FIFB16 SPOT										0.00	220,000,000	110,000,000
Total For FIFB16										0.00	220,000,000	110,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.82694				0.00	340,000,000	170,000,000
Total FIFB17 SPOT										0.00	340,000,000	170,000,000
Total For FIFB17										0.00	340,000,000	170,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.15573				0.00	0	0
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.81814				0.00	0	0
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.11834				0.00	0	0
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.59500	5.59500	5.59500	106.32188				0.00	0	0
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.66176				0.00	0	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	0
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.15643				0.00	0	0
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.53500	102.79502	6.53500	102.77696				0.00	0	0
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.03392				0.00	0	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	103.74989				0.00	3,940,000,000	1,970,000,000
Total FRB21 SPOT										0.00	3,940,000,000	1,970,000,000
Total For FRB21										0.00	3,940,000,000	1,970,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.95023				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.74204				0.00	2,000,000,000	1,000,000,000
Total FRB23 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRB23										0.00	2,000,000,000	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.37667				0.00	220,000,000	1,210,000,000
Total FRB24 SPOT										0.00	220,000,000	1,210,000,000
Total For FRB24										0.00	220,000,000	1,210,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.61782				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.62061				0.00	1,200,000,000	600,000,000
Total FRB26 SPOT										0.00	1,200,000,000	600,000,000
Total For FRB26										0.00	1,200,000,000	600,000,000
FRB27 On 03/06/2026 Spot Bond			8.84000	109.54817	8.84000	109.52228				530,400,000,000.00	60,000,000	30,000,000
Total FRB27 SPOT										530,400,000,000.00	60,000,000	30,000,000
Total For FRB27										530,400,000,000.00	60,000,000	30,000,000
FRBI22 On 31/01/2022 Spot Bond			1.17000	169.10564	1.17000	169.02943				23,400,000,000.00	20,000,000	10,000,000
Total FRBI22 SPOT										23,400,000,000.00	20,000,000	10,000,000
Total For FRBI22										23,400,000,000.00	20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.77500	2.77500	2.77500	308.61515				166,500,000,000.00	60,000,000	30,000,000
Total FRBI23 SPOT										166,500,000,000.00	60,000,000	30,000,000
Total For FRBI23										166,500,000,000.00	60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	141.59288				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.50000	180.17159	4.50000	180.07409				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	92.82014				0.00	0	
Total FRBI29 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 FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	200.00548			105,000,000,000.00	20,000,000	120,000,000
Total FRBI33 SPOT									105,000,000,000.00	20,000,000	120,000,000
Total For FRBI33									105,000,000,000.00	20,000,000	120,000,000
FRBI46 On 31/03/2046 Spot Bond			5.82000	78.90969	5.82000	78.86419			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.82000	79.87552	5.82000	79.82960			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.44000	3.44000	3.44000	99.45489			0.00	0	
Total FRBZ01 SPOT									0.00	0	
Total For FRBZ01									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.43000	5.43000	5.43000	80.62762			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.51000	5.51000	5.51000	79.87854			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	134.08104			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	79.41144			0.00	0	
Total FRC181 SPOT									0.00	0	
Total For FRC181									0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800			0.00	0	
Total FRC193/JIBAR SPOT									0.00	0	
Total For FRC193/JIBAR									0.00	0	
FRC207 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 FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC208: 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	
FRC213: On 31/01/2022 Spot Bond			2.23000	166.84784	2.23000	166.76787				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC221: On 31/01/2022 Spot Bond			3.09000	165.04694	3.09000	164.96404				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233: On 20/12/2020 Spot Bond					0.00000	100.59157				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC234: On 19/10/2020 Spot Bond					0.00000	92.34094				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC237: On 19/10/2020 Spot Bond					0.00000	92.74220				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC239: On 19/10/2020 Spot Bond					0.00000	93.93058				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC240: On 19/10/2020 Spot Bond					0.00000	103.77734				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC243: On 19/10/2020 Spot Bond					0.00000	103.73145				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC245: On 19/10/2020 Spot Bond					0.00000	102.83632				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24: On 19/10/2020 Spot Bond					0.00000	93.37134				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.82484				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.12972				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.41456				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	103.34017				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.43205				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.49310				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.18566				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.90030				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.35597	9.80000	104.32884				0.00	0	
Total FRC274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.43156				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.43324				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.52620				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.74849				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.34976				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.93207				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.88744				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.25742				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.36749				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.06901				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.30248				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.24504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	101.43990				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.18784				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.16484				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.88682				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.90290				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 15/11/2020 Spot Bond					0.00000	101.49232				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.40657				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.34150				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	101.14125				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.11898				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.77343				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 28/12/2020 Spot Bond					0.00000	100.17080				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.22142				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.62550				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.97679				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.29562				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.34285				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.44000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.70000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.37815				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	110.02000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	94.46511				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.42716				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.18173				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.64818				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.37804				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.27675				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.38720				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.34670				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.13518				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.37820				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.15024				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.65152				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.95874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	99.95961				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	101.09340				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	101.09340				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33(On 05/03/2021 Spot Bond					0.00000	100.44108				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.70499				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	104.24934				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.70458				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.50006				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.21205				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.43355				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.45076				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 17/08/2021 Spot Bond					0.00000	100.72325				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.30991				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	99.95633				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	101.01766				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.23118				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,00
Total FRC347 SPOT										0.00	0	3,500,000,00
Total For FRC347										0.00	0	3,500,000,00
FRC66 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	165.42288				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	165.54833				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	165.59017				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.27000	88.30505	5.27000	88.25536				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.51000	95.78569	5.51000	95.73143				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.64070				0.00	0	
Total FRJ022 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 FRJ022									0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.85291			0.00	0	
Total FRJ21 SPOT									0.00	0	
Total For FRJ21									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.60173			0.00	0	500,000,00
Total FRJ22 SPOT									0.00	0	500,000,00
Total For FRJ22									0.00	0	500,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.26704			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48768			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.86689			0.00	0	40,000,00
Total FRJ25 SPOT									0.00	0	40,000,00
Total For FRJ25									0.00	0	40,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.67000			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.83262			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.09714			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.00800	5.00800	5.00800	111.47263			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	96.73800		108,600,000,000.00		20,000,000	20,000,00
Total FRS101 SPOT								108,600,000,000.00		20,000,000	20,000,00
Total For FRS101								108,600,000,000.00		20,000,000	20,000,00
FRS103 On 23/01/2024 Spot Bond					0.00000	100.49978			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.12071			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.57000	95.03886	5.57000	94.98485				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.57000	193.85070	5.57000	193.74037				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.71000	93.32370	5.71000	93.27034				0.00	0	60,000,00
Total FRS110 SPOT										0.00	0	60,000,00
Total For FRS110										0.00	0	60,000,00
FRS110 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	193.16545				0.00	0	220,000,00
Total FRS112 SPOT										0.00	0	220,000,00
Total For FRS112										0.00	0	220,000,00
FRS112 On 31/01/2025 Spot Bond			4.20000	136.60551	4.20000	136.53285				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	121.96757	3.70500	121.90430				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.56000	95.16284	5.56000	95.10879				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.72000	190.99626	5.72000	190.88679				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.77000	190.05628	5.77000	189.94714				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.73000	173.60883	3.73000	139.14888				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.80000	189.49504	5.80000	189.38606				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS124 On 31/01/2038 Spot Bond			5.71000	93.32370	5.71000	93.27034				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.45000	169.22844	5.45000	169.13255				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.46000	84.75626	6.46000	84.70612				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.34000	170.45595	5.34000	170.35985				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.40000	169.78513	5.40000	169.68917				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.31000	180.26072	6.31000	180.15461				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.39000	85.51364	6.39000	85.46320				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.71000	5.71000	5.71000	93.27034				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.69000	93.56639	5.69000	93.51294				0.00	0	2,300,000.00
Total FRS136 SPOT										0.00	0	2,300,000.00
Total For FRS136										0.00	0	2,300,000.00
FRS137 On 31/03/2028 Spot Bond			5.21000	171.91972	5.21000	171.82342				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.08000	184.35452	6.08000	184.24713				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.34000	170.45595	5.34000	170.35985				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.34000	170.45595	5.34000	170.35985				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.63000	167.24153	5.63000	167.14596				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.50000	134.96550	4.50000	134.89264				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			1.93000	167.48253	1.93000	167.40362				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.69000	166.58515	5.69000	166.48969				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.73000	166.14920	5.73000	166.05381				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.47000	135.12848	4.47000	135.05563				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.20500	171.97631	5.20500	171.87999				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	165.94504				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15: On 20/06/2022 Spot Bond					0.00000	13.44937				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15: On 06/06/2023 Spot Bond					0.00000	14.55138				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	16.35277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.09161				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.46498				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.90348				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.83984				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.94591				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.93996				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond					0.00000	15.50235				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.35057				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18: On 27/09/2025 Spot Bond					0.00000	100.21993				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	124.62752				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	139.84914				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	138.18181				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	150.93776				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	125.11192				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	21.42665				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.92341				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.06266				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.91578				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.69986				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 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 FRS202										0.00	0	
FRS20: On 15/03/2021 Spot Bond					0.00000	105.89980				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	99.97134				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 16/11/2020 Spot Bond					0.00000	114.62041				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20: On 16/11/2020 Spot Bond					0.00000	124.45398				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	100.77659				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: On 20/12/2020 Spot Bond					0.00000	135.90090				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21: On 03/09/2021 Spot Bond					0.00000	116.97759				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21: On 04/03/2021 Spot Bond					0.00000	103.58311				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21: On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21: On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21: On 12/06/2025 Spot Bond					0.00000	101.27037				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.26424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.63227				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.16368				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.75559				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.62579				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.30991				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.69655				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.94315				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	100.36392				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.92845				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.43001				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 19/08/2025 Spot Bond					0.00000	93.57921				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	92.98062				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.83500	2.83500	2.83500	308.08650				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.57500	310.53726	2.57500	310.38545				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.57500	2.57500	2.57500	310.38545				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.17000	169.10564	1.17000	169.02943				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.16740				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.42000	168.56929	1.42000	168.49220				0.00	0	
Total FRS51 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 FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.04170			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.41000	88.14830	5.41000	88.09859			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.09000	63.64614	5.09000	93.69186			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	139.76943			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	138.19605			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.63500	3.63500	3.63500	301.14318			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.85500	4.85500	4.85500	107.33462		194,200,000,000.00	40,000,000	20,000,00	
Total FRX23 SPOT								194,200,000,000.00	40,000,000	20,000,00	
Total For FRX23								194,200,000,000.00	40,000,000	20,000,00	
FRX24 On 10/12/2024 Spot Bond			6.23500	119.97073	6.23500	119.95059		872,900,000,000.00	140,000,000	70,000,00	
Total FRX24 SPOT								872,900,000,000.00	140,000,000	70,000,00	
Total For FRX24								872,900,000,000.00	140,000,000	70,000,00	
FRX25 On 26/07/2025 Spot Bond			6.44000	115.52156	6.44000	115.50166		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			7.07000	111.97299	7.07000	111.95161		282,800,000,000.00	40,000,000	520,000,00	
Total FRX26 SPOT								282,800,000,000.00	40,000,000	520,000,00	
Total For FRX26								282,800,000,000.00	40,000,000	520,000,00	
FRX27 On 07/03/2027 Spot Bond			7.19000	116.17527	7.19000	116.15260		0.00	0		
Total FRX27 SPOT								0.00	0		
Total For FRX27								0.00	0		
FRX28 On 26/07/2028 Spot Bond			7.65000	116.43969	7.65000	116.41594		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.93500	107.01019	8.93500	106.98478				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.26500	102.88979	9.26500	102.86446				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.86500	104.80556	9.86500	104.77784				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.69000	70.36420	11.69000	70.34235				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.15687				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.21213				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.70867				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.63208				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.67253				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.69709				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70431				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL03 On 16/11/2020 Spot Bond					0.00000	101.15245				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.88301				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.49479				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.62544				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.44483				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.65347				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.69504				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.97998				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.71000	101.89967	4.71000	101.84402				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.45884				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.93950				0.00	0	40,000,00
Total GRT11 SPOT										0.00	0	40,000,00
Total For GRT11										0.00	0	40,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.01709				0.00	0	
Total GRT14 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 GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.09069				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.76500	111.85409	5.76500	111.83672				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.39174				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04573				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.79000	103.17167	8.79000	103.14728				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94798				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.13054				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.07780				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81941				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.36202				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.48274				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.39402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.41139				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.70725				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.60755				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.70889				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.88025				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.23701				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.70912				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.15993				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.06444				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.10616				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.89355				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	100.74335				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.22607				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.23536				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.25358				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.23990				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.68438				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.16228				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.96199				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.82214				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.58531				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.22425				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.13220				0.00	0	
Total HILB08 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 HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.33716				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.83582				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.68795				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.52896				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.46259				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.17195				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.16046				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.15725				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17500	305.26592	3.17500	305.11174				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.53500	3.53500	3.53500	306.80558				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.55500	106.51895	10.55500	100.09455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.60000	70.63407	5.60000	88.14853				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.24000	82.14077	12.24000	82.11426				0.00	0	4,775,000,00
Total HWAY34 SPOT										0.00	0	4,775,000,00
Total For HWAY34										0.00	0	4,775,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.88958	100.00000	10.86561				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.27000	81.43891	12.27000	81.41256				0.00	0	5,210,000,00
Total HWAY35 SPOT										0.00	0	5,210,000,00
Total For HWAY35										0.00	0	5,210,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.88888	100.00000	10.86491				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	100.16187				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	101.28323				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	100.61371				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.04500	143.13726	3.05000	143.03650			149,928,639,378,000.00	49,237,648,400	236,603,874,200	
Total I2025 SPOT									19,928,639,378,000.00	49,237,648,400	236,603,874,200	
Total For I2025									19,928,639,378,000.00	49,237,648,400	236,603,874,200	
I2029 On 31/03/2029 Spot Bond			4.24000	99.21585	4.24000	99.16284			613,035,931,888,000.00	144,583,946,200	217,895,450,000	
Total I2029 SPOT									13,035,931,888,000.00	144,583,946,200	217,895,450,000	
Total For I2029									13,035,931,888,000.00	144,583,946,200	217,895,450,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			4.77000	93.06735	4.77000	93.01625		72,497,974,536,000.00	15,198,736,800	116,972,868,40	
Total I2033 SPOT								'2,497,974,536,000.00	15,198,736,800	116,972,868,40	
Total For I2033								'2,497,974,536,000.00	15,198,736,800	116,972,868,40	
I2038 On 31/01/2038 Spot Bond			4.82000	104.90877	4.81000	104.99097		76,266,625,748,000.00	15,822,951,400	257,520,436,40	
Total I2038 SPOT								'6,266,625,748,000.00	15,822,951,400	257,520,436,40	
Total For I2038								'6,266,625,748,000.00	15,822,951,400	257,520,436,40	
I2046 On 31/03/2046 Spot Bond			4.82000	92.91433	4.82000	92.86325		29,531,979,012,000.00	6,126,966,600	246,124,000,00	
Total I2046 SPOT								'9,531,979,012,000.00	6,126,966,600	246,124,000,00	
Total For I2046								'9,531,979,012,000.00	6,126,966,600	246,124,000,00	
I2050 On 31/12/2050 Spot Bond			4.81000	95.27932	4.82000	95.05488		111,996,745,146,000.00	23,284,146,600	212,635,500,00	
Total I2050 SPOT								11,996,745,146,000.00	23,284,146,600	212,635,500,00	
Total For I2050								11,996,745,146,000.00	23,284,146,600	212,635,500,00	
IBL101 On 24/05/2022 Spot Bond			5.58000	5.58000	5.58000	108.79860		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	102.07753		0.00	0	500,000,00	
Total IBL102 SPOT								0.00	0	500,000,00	
Total For IBL102								0.00	0	500,000,00	
IBL109 On 07/12/2023 Spot Bond			3.29500	304.22492	3.29500	304.07028		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	100.81924		0.00	0		
Total IBL110 SPOT								0.00	0		
Total For IBL110								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.67061		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.91686		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.70319		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	100.75058		0.00	0		
Total IBL119 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 IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.37965				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.79021				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.71286				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.04340				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.87416				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.26052				0.00	1,760,000,000	880,000,000
Total IBL133 SPOT										0.00	1,760,000,000	880,000,000
Total For IBL133										0.00	1,760,000,000	880,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	99.91173				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.70596				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.65929				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.49958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.42683				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.72582				0.00	100,000,000	50,000,00
Total IBL140 SPOT										0.00	100,000,000	50,000,00
Total For IBL140										0.00	100,000,000	50,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.67904				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.67540				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.37217				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.30142				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.10250				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.57446				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.60061				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.71323				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	168.79276				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.22500	113.57425	6.22500	113.55533				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.36427				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.57000	168.24863	1.57000	168.17100				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.85934				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.65500	114.56175	4.65500	114.54743				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.22058				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.46500	107.53212	4.46500	107.51922				0.00	0	500,000,0€
Total IBL88 SPOT										0.00	0	500,000,0€
Total For IBL88										0.00	0	500,000,0€
IBL88/F On 20/05/2021 Spot Bond			100.00000	69.22070	100.00000	69.06834				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	100.75712				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.34012				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.47387				0.00	0	
Total IBL98 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 IBL98										0.00	0	
IDCG0: On 22/10/2020 Spot Bond			5.46500	99.86543	5.46500	99.85050				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG0: On 24/11/2024 Spot Bond			7.99000	109.04819	7.99000	109.02498				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.87727				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG0: On 13/05/2030 Spot Bond			10.56500	108.88229	10.56500	108.97750				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1: On 05/12/2021 Spot Bond					0.00000	100.51004				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.61000	114.09585	8.61000	114.06957				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1: On 26/04/2021 Spot Bond					0.00000	101.08002				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG1: On 26/04/2023 Spot Bond					0.00000	99.83062				0.00	0	210,000,00
Total IDCG13 SPOT										0.00	0	210,000,00
Total For IDCG13										0.00	0	210,000,00
IDCG1: On 12/11/2021 Spot Bond					0.00000	100.79929				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG1: On 12/11/2023 Spot Bond					0.00000	99.46320				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1: On 12/11/2025 Spot Bond					0.00000	99.13990				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.89366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.36129				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.54762				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.28866				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.30818				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.49813				0.00	600,000,000	300,000,000
Total IDCG22 SPOT										0.00	600,000,000	300,000,000
Total For IDCG22										0.00	600,000,000	300,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.15575				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.37106				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.49000	107.28711	7.49000	107.26555				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.32000	101.66329	5.32000	101.64870				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING362 On 24/02/2021 Spot Bond					0.00000	100.62920				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.14565				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.53057				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.93857				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.61690				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	99.87961				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.78565				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.76500	104.05150	6.76500	104.03264				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.34461				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.54681				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.37620				0.00	0	
Total IPF15 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 IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.35950				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.27125				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.27667				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.28210				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.80733				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.39931				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.00685				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.95910				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.89365				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.91036				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.23028				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.42443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.15528				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.39553				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.55073	2.75000	100.54327				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.10000	162.17790	6.10000	162.08318				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.57118				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.76500	103.90479	6.76500	103.88595				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.04263				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.59099				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.39391				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.67000	3.67000	3.67000	163.76290				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV040 On 29/09/2021 Spot Bond					0.00000	101.43030				0.00	0	2,000,000,00
Total IV040 SPOT										0.00	0	2,000,000,00
Total For IV040										0.00	0	2,000,000,00
IV041 On 29/09/2021 Spot Bond			7.58500	104.44788	7.58500	104.42640				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.77326				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.60000	7.60000	7.60000	109.98882				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.57644				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.17000	166.97450	2.17000	166.89475				0.00	0	312,820,00
Total IV045 SPOT										0.00	0	312,820,00
Total For IV045										0.00	0	312,820,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.05131				0.00	800,000,000	400,000,00
Total IV046 SPOT										0.00	800,000,000	400,000,00
Total For IV046										0.00	800,000,000	400,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	98.86163				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.00000	163.24041	6.00000	163.14552				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.16720				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.76500	100.99575	10.76500	100.96699				0.00	0	
Total IVC040 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 IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.08000	108.94617	6.08000	108.92834				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.20091				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.20619				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.20267				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.44535				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.73000	106.24354	5.73000	106.22723				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.43347				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.97189				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.53105				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.39682				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.67655				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.73292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.56598				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.47860				0.00	100,000,000	50,000,000
Total IVC145 SPOT										0.00	100,000,000	50,000,000
Total For IVC145										0.00	100,000,000	50,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	100.53097				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.28134				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.05484				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.99455				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.52324				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	100.90482				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.18934				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.18041				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.36635				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.45452				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.23320				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.69930				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.71143				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.88905				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.76877				0.00	820,000,000	410,000,000
Total IVC174 SPOT										0.00	820,000,000	410,000,000
Total For IVC174										0.00	820,000,000	410,000,000
IVC176 On 05/06/2023 Spot Bond					0.00000	100.51964				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.17095				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.04554				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	97.93176				0.00	0	
Total IVC179 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 IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.24257				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.83073				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.87421				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.34711				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.20613				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.91678			142,120,000,000,000.00	37,400,000,000	18,700,000,00	
Total IVZ011 SPOT									12,120,000,000,000.00	37,400,000,000	18,700,000,00	
Total For IVZ011									12,120,000,000,000.00	37,400,000,000	18,700,000,00	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.84408			0.00	0	0	
Total IVZ012 SPOT									0.00	0	0	
Total For IVZ012									0.00	0	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.77148			0.00	0	0	
Total IVZ013 SPOT									0.00	0	0	
Total For IVZ013									0.00	0	0	
IVZ014 On 05/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.69504			0.00	0	0	
Total IVZ014 SPOT									0.00	0	0	
Total For IVZ014									0.00	0	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.62171			0.00	0	0	
Total IVZ015 SPOT									0.00	0	0	
Total For IVZ015									0.00	0	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.54849			0.00	0	0	
Total IVZ016 SPOT									0.00	0	0	
Total For IVZ016									0.00	0	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.47537			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.40236				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.36069				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.31905				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.03892				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.38110				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.95670				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.06500	107.85066	7.06500	107.83020				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.60074				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.08921				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.90601				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	97.82729				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.65159				0.00	120,000,000	60,000,000
Total KAP016 SPOT										0.00	120,000,000	60,000,000
Total For KAP016										0.00	120,000,000	60,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	101.85261				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.58000	124.98016	8.58000	124.95163				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.45290				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.35526				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.54500	109.16135	6.54500	109.14215				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.48642				0.00	0	120,000
Total LBK23 SPOT										0.00	0	120,000
Total For LBK23										0.00	0	120,000
LBK24 On 10/10/2024 Spot Bond			9.06500	104.11067	9.06500	104.08531				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.64914				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.90914				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.62500	94.43754	12.62500	94.40612				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.61500	103.60270	9.61500	103.57613				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.59601				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.29210				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.93431				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.03214				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.85624				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.45028				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.78028				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.76620				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.11500	107.74209	6.11500	107.72426				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	101.66408				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.13574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.82291				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.29180				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.54919				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.55429				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.30913				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.53748				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.64966				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.55942				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.97250				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.99867				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.71874				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.74761				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.76926				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.49745				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.65360				0.00	480,000,000	240,000,000
Total MBF059 SPOT										0.00	480,000,000	240,000,000
Total For MBF059										0.00	480,000,000	240,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.95560				0.00	220,000,000	110,000,000
Total MBF061 SPOT										0.00	220,000,000	110,000,000
Total For MBF061										0.00	220,000,000	110,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.54138				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.73270				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.29965				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.96342				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.72380				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.64587				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.98786				0.00	0	
Total MBP041 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 MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.04427				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.05798				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.16892				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.17272				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.25582				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.60128				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.16893				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.17275				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.61521				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.34457				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.89000	102.89579	4.89000	102.88228				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.53500	7.53500	7.53500	116.87118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.62500	110.80404	5.62500	110.78735				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.75734				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.29835				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.49079				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.14000	108.63725	8.14000	108.61357				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.86112				0.00	0	1,351,000,00
Total MTN07 SPOT										0.00	0	1,351,000,00
Total For MTN07										0.00	0	1,351,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.67134				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.60240				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.29847				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.09257				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	98.28312			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.86020			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.89400			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.76441			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.62505			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.00229			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.50528			0.00	220,000,000	110,000,000
Total MTN19 SPOT									0.00	220,000,000	110,000,000
Total For MTN19									0.00	220,000,000	110,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.28591			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.83776			0.00	120,000,000	120,000,000
Total MTN21 SPOT									0.00	120,000,000	120,000,000
Total For MTN21									0.00	120,000,000	120,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30174			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.09000	104.12236	8.09000	102.42879		2,750,600,000,000.00	340,000,000	170,000,000	
Total MTN23 SPOT								2,750,600,000,000.00	340,000,000	170,000,000	
Total For MTN23								2,750,600,000,000.00	340,000,000	170,000,000	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.40415			0.00	0	
Total MTN24 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 MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.94510			0.00	500,000,000	250,000,000
Total MTNC22 SPOT									0.00	500,000,000	250,000,000
Total For MTNC22									0.00	500,000,000	250,000,000
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		32,000,000,000,000.00	0.00	320,000,000	160,000,000
Total MTNC23 SPOT								32,000,000,000,000.00		320,000,000	160,000,000
Total For MTNC23								32,000,000,000,000.00		320,000,000	160,000,000
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.73934			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.72604			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.72603			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.60748			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.16332			0.00	207,666,000	103,833,000
Total N6C26 SPOT									0.00	207,666,000	103,833,000
Total For N6C26									0.00	207,666,000	103,833,000
N6D26 On 21/12/2020 Spot Bond					0.00000	100.31308			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.31548			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.41207			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.92513			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.27169			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.35538			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.42639			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.49157			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.68500	108.32160	5.68500	108.30510		2,274,000,000,000.00	400,000,000	611,000,000	
Total NAM01 SPOT								2,274,000,000,000.00	400,000,000	611,000,000	
Total For NAM01								2,274,000,000,000.00	400,000,000	611,000,000	
NAM03 On 01/08/2023 Spot Bond			6.16500	111.86045	6.16500	111.84199		0.00	0		
Total NAM03 SPOT								0.00	0		
Total For NAM03								0.00	0		
NAM04 On 01/08/2026 Spot Bond			9.02000	108.67485	9.02000	108.64880		0.00	0	399,000,000	
Total NAM04 SPOT								0.00	0	399,000,000	
Total For NAM04								0.00	0	399,000,000	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.56212		0.00	0		
Total NBG01G SPOT								0.00	0		
Total For NBG01G								0.00	0		
NBG02 On 30/04/2024 Spot Bond					0.00000	101.18551		0.00	0		
Total NBG02G SPOT								0.00	0		
Total For NBG02G								0.00	0		
NBG03 On 30/04/2026 Spot Bond					0.00000	101.04624		0.00	0		
Total NBG03G SPOT								0.00	0		
Total For NBG03G								0.00	0		
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13685		0.00	0		
Total NBG04G SPOT								0.00	0		
Total For NBG04G								0.00	0		
NBG05 On 25/10/2024 Spot Bond					0.00000	101.06742		0.00	0		
Total NBG05G SPOT								0.00	0		
Total For NBG05G								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			5.28000	103.76949	5.28000	103.75458			211,200,000,000.00	40,000,000	45,000,000
Total NBK11A SPOT									211,200,000,000.00	40,000,000	45,000,000
Total For NBK11A									211,200,000,000.00	40,000,000	45,000,000
NBK12/ On 19/03/2021 Spot Bond			5.46500	102.28558	5.46500	102.27062			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.62990	9.38000	100.60505			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.73000	112.94646	5.73000	112.92883			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.58500	105.98218	4.58500	105.96904			91,700,000,000.00	20,000,000	1,010,000,000
Total NBK14A SPOT									91,700,000,000.00	20,000,000	1,010,000,000
Total For NBK14A									91,700,000,000.00	20,000,000	1,010,000,000
NBK15/ On 11/02/2022 Spot Bond			5.03000	106.26770	5.03000	106.25336			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.14000	113.96049	6.14000	113.94176			736,800,000,000.00	120,000,000	140,000,000
Total NBK16A SPOT									736,800,000,000.00	120,000,000	140,000,000
Total For NBK16A									736,800,000,000.00	120,000,000	140,000,000
NBK17/ On 22/04/2026 Spot Bond			6.91000	118.49297	6.91000	118.47098			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK19/ On 01/06/2022 Spot Bond			5.56000	109.80569	5.56000	109.78924			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.90000	119.70324	6.90000	119.68105			0.00	0	10,000,000,000
Total NBK20A SPOT									0.00	0	10,000,000,000
Total For NBK20A									0.00	0	10,000,000,000
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.43641			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.94000	116.28409	7.94000	116.25948			0.00	0	
Total NBK21A 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 NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.54500	112.86849	5.54500	112.85171				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			6.62500	121.58651	6.62500	121.56498				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			7.66500	122.00459	7.66500	121.97965				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	100.86888				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			5.12500	5.12500	5.12500	113.70649				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.70786				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	26.11991	100.00000	26.06242				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	104.50123				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			7.85000	119.38694	7.85000	119.36196				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			5.06000	114.73523	5.06000	114.71965				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I, On 19/11/2020 Spot Bond					0.00000	100.81932				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29, On 31/07/2026 Spot Bond			7.01000	118.48786	7.01000	118.46568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.69000	113.17964	5.69000	113.16239				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.28745				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.81500	113.99191	5.81500	113.97416				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.17160				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.19339				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.35637				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.62000				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.43904				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.81500	9.81500	9.81500	68.48190				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.60203				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.29853				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.86448				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.92494				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.95539				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.91654				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.42321				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.92299				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40311				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.29819				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.27152				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.62338				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.42849				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.73711				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.46083				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.95199				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.15838				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.35442				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.06847				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.91208				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.56718				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.30992				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			8.98500	105.52412	8.98500	105.49850				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.30707				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.02000	104.91600	9.02000	104.89044				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.30992				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.31436				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.32006				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.46229				0.00	0	6,150,000,00
Total NEDT1A SPOT										0.00	0	6,150,000,00
Total For NEDT1A										0.00	0	6,150,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.98546				0.00	20,000,000	10,000,00
Total NEDT1B SPOT										0.00	20,000,000	10,000,00
Total For NEDT1B										0.00	20,000,000	10,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	99.90792				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.12261				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.81242				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.80474				0.00	0	1,029,000,00
Total NGL02 SPOT										0.00	0	1,029,000,00
Total For NGL02										0.00	0	1,029,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.16169				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.40433				0.00	0	
Total NGL04 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 NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.19454				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.66952				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.96170				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.19605				0.00	560,000,000	280,000,00
Total NGL08 SPOT										0.00	560,000,000	280,000,00
Total For NGL08										0.00	560,000,000	280,000,00
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.29759				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1f On 20/10/2023 Spot Bond					0.00000	101.39629				0.00	0	26,000,00
Total NGLT1B SPOT										0.00	0	26,000,00
Total For NGLT1B										0.00	0	26,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	101.40893				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	101.54541				0.00	0	510,000,00
Total NGT104 SPOT										0.00	0	510,000,00
Total For NGT104										0.00	0	510,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	97.40270				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10i On 05/08/2025 Spot Bond					0.00000	101.64765				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.61915	13.50000	105.58166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.55678				0.00	0	200,000,00
Total NHM006 SPOT										0.00	0	200,000,00
Total For NHM006										0.00	0	200,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	99.92287				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.59782				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.97279				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.54750				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.89159				0.00	160,000,000	2,020,000,00
Total NHM014 SPOT										0.00	160,000,000	2,020,000,00
Total For NHM014										0.00	160,000,000	2,020,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.51320				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.32504				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.75712				0.00	80,000,000	120,000,00
Total NHM017 SPOT										0.00	80,000,000	120,000,00
Total For NHM017										0.00	80,000,000	120,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.95329				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.98543				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	189.94714				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	177.58766				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	138.72759				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.94000	3.94000	3.94000	101.46145				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			5.56000	5.56000	5.56000	95.10879				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	138.14024				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	135.98357				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	177.11849				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.50000	180.17159	4.50000	180.07409				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67500	93.74892	5.67500	93.69539				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.23034				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.10723				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.32623				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.89582				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.43768				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.15231				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.29186				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.72731				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.14479				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.11168				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	95.10318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.30368				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.73933				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.74790				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	105.49911				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.06065				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	105.34164				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	105.26659				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.40474				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	98.34617				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.31114				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.00506				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	101.58515				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.61300				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.42763				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.64000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.53638				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.69000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.70000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.35000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.23000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	96.90368				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	83.58882				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	83.58882				0.00	0	
Total NNF03 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 NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.14367				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.88500				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.50309				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.70901				0.00	0	2,173,602,30
Total NQ1A24 SPOT										0.00	0	2,173,602,30
Total For NQ1A24										0.00	0	2,173,602,30
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.71806				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.71946				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.67262				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.54302				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.94574				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.77286				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.73941				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.60285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.14176				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.62278				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.21500	116.96190	6.21500	116.94245				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.42500	193.22427	3.42500	193.12538				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.19000	121.75214	9.19000	121.72226			267,807,628,000.00		29,141,200	14,570,600
Total NRA028 SPOT									267,807,628,000.00		29,141,200	14,570,600
Total For NRA028									267,807,628,000.00		29,141,200	14,570,600
NRA02 On 30/11/2028 Spot Bond			100.00000	16.64123	100.00000	16.60440				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.37861				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.92694				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.83691				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.35578				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.50526				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	99.62846				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.36591				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.37118				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.26709				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	100.46016				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.18501				0.00	0	
Total NTC32 SPOT										0.00	0	
Total For NTC32										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.27722				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.41500	107.35599	5.41500	107.34014				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.20000	114.75471	7.20000	114.73229				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			5.61500	110.35630	5.61500	110.33941				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.52500	116.38381	7.52500	116.36006				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00

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 OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.94537				0.00	0	1,000,000,00
Total OML11 SPOT										0.00	0	1,000,000,00
Total For OML11										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.43760				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.45063				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.66265				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.05370				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.93897				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.63815				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.76923				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.87021				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.88462				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.89904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.24000	119.28050	7.24000	119.25732				714,673,961,872,000.00	1,479,927,342,800	1,923,078,392,200
Total R186 SPOT										14,673,961,872,000.00	479,927,342,800	923,078,392,200
Total For R186										14,673,961,872,000.00	479,927,342,800	923,078,392,200
R197 On 07/12/2023 Spot Bond			2.23000	313.61904	2.22500	313.51359				119,463,625,698,000.00	53,571,132,600	64,778,366,300
Total R197 SPOT										19,463,625,698,000.00	53,571,132,600	64,778,366,300
Total For R197										19,463,625,698,000.00	53,571,132,600	64,778,366,300
R202 On 07/12/2033 Spot Bond			4.77000	209.99085	4.77000	209.87583				27,338,202,738,000.00	5,731,279,400	132,993,639,700
Total R202 SPOT										27,338,202,738,000.00	5,731,279,400	132,993,639,700
Total For R202										27,338,202,738,000.00	5,731,279,400	132,993,639,700
R2023 On 28/02/2023 Spot Bond			4.52000	108.12769	4.56500	108.00918				466,949,453,636,000.00	324,546,339,300	556,880,521,300
Total R2023 SPOT										16,949,453,636,000.00	324,546,339,300	556,880,521,300
Total For R2023										16,949,453,636,000.00	324,546,339,300	556,880,521,300
R2030 On 31/01/2030 Spot Bond			9.55500	92.14426	9.55500	92.12088				163,149,420,379,500.00	958,989,996,900	1,034,236,407,700
Total R2030 SPOT										13,149,420,379,500.00	958,989,996,900	1,034,236,407,700
Total For R2030										13,149,420,379,500.00	958,989,996,900	1,034,236,407,700
R2032 On 31/03/2032 Spot Bond			10.58500	84.98981	10.58500	84.96572				292,918,217,252,500.00	216,619,576,500	704,460,760,800
Total R2032 SPOT										12,918,217,252,500.00	216,619,576,500	704,460,760,800
Total For R2032										12,918,217,252,500.00	216,619,576,500	704,460,760,800
R2035 On 28/02/2035 Spot Bond			11.36500	83.59208	11.36500	83.56655				132,748,963,178,500.00	275,648,830,900	1,123,024,221,900
Total R2035 SPOT										12,748,963,178,500.00	275,648,830,900	1,123,024,221,900
Total For R2035										12,748,963,178,500.00	275,648,830,900	1,123,024,221,900
R2037 On 31/01/2037 Spot Bond			11.66500	78.82313	11.66500	78.79885				259,545,820,625,000.00	450,882,625,000	1,667,660,077,300
Total R2037 SPOT										19,545,820,625,000.00	450,882,625,000	1,667,660,077,300
Total For R2037										19,545,820,625,000.00	450,882,625,000	1,667,660,077,300
R2040 On 31/01/2040 Spot Bond			11.77000	80.83360	11.77000	80.80848				425,536,224,609,000.00	885,771,981,700	1,624,750,706,800
Total R2040 SPOT										15,536,224,609,000.00	885,771,981,700	1,624,750,706,800
Total For R2040										15,536,224,609,000.00	885,771,981,700	1,624,750,706,800
R2044 On 31/01/2044 Spot Bond			11.81000	77.60736	11.81000	77.58316				403,343,491,621,000.00	288,174,724,100	1,107,207,245,800
Total R2044 SPOT										13,343,491,621,000.00	288,174,724,100	1,107,207,245,800
Total For R2044										13,343,491,621,000.00	288,174,724,100	1,107,207,245,800
R2048 On 28/02/2048 Spot Bond			11.77500	76.44677	11.77500	76.42261				830,672,561,492,500.00	1,004,728,030,700	1,974,502,738,300
Total R2048 SPOT										10,672,561,492,500.00	1,004,728,030,700	1,974,502,738,300
Total For R2048										10,672,561,492,500.00	1,004,728,030,700	1,974,502,738,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R208 On 31/03/2021 Spot Bond			3.55000	101.70330	3.55000	101.69358			98,690,000,000,000.00	27,800,000,000	453,790,800,00
Total R208 SPOT									18,690,000,000,000.00	27,800,000,000	453,790,800,00
Total For R208									18,690,000,000,000.00	27,800,000,000	453,790,800,00
R209 On 31/03/2036 Spot Bond			11.11500	64.66451	11.18000	64.30127			967,327,892,973,000.00	87,029,050,200	525,377,961,70
Total R209 SPOT									17,327,892,973,000.00	87,029,050,200	525,377,961,70
Total For R209									17,327,892,973,000.00	87,029,050,200	525,377,961,70
R210 On 31/03/2028 Spot Bond			4.04000	185.75844	4.00000	186.15520			19,915,293,120,000.00	4,929,528,000	51,339,764,00
Total R210 SPOT									19,915,293,120,000.00	4,929,528,000	51,339,764,00
Total For R210									19,915,293,120,000.00	4,929,528,000	51,339,764,00
R212 On 31/01/2022 Spot Bond			0.92000	169.64438	0.92000	169.56906			4,609,982,552,000.00	5,010,850,600	24,180,225,30
Total R212 SPOT									4,609,982,552,000.00	5,010,850,600	24,180,225,30
Total For R212									4,609,982,552,000.00	5,010,850,600	24,180,225,30
R213 On 28/02/2031 Spot Bond			10.03000	81.54403	10.06500	81.32901			879,280,432,281,000.00	287,066,842,700	654,618,673,10
Total R213 SPOT									19,280,432,281,000.00	287,066,842,700	654,618,673,10
Total For R213									19,280,432,281,000.00	287,066,842,700	654,618,673,10
R214 On 28/02/2041 Spot Bond			11.48000	61.83493	11.48000	61.81587			178,754,620,236,000.00	364,003,015,700	1,004,606,671,10
Total R214 SPOT									18,754,620,236,000.00	364,003,015,700	1,004,606,671,10
Total For R214									18,754,620,236,000.00	364,003,015,700	1,004,606,671,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.82788			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.59085			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.05603			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.95231			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.34860			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.76088			0.00	0	
Total RDFB14 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 RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.78451				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.24948				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.51116				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.67087				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.13087				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.26855				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.28211				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.17871				0.00	860,000,000	430,000,000
Total RDFB22 SPOT										0.00	860,000,000	430,000,000
Total For RDFB22										0.00	860,000,000	430,000,000
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.72351				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.98184				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.82148				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.69709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.45011				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.00009				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.43693				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.55686				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.81874				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.04174				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.05949				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.81456				0.00	0	70,000,00
Total RED704 SPOT										0.00	0	70,000,00
Total For RED704										0.00	0	70,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	99.78958				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.88076				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.98630				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	98.90422				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.17987				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.35500	102.12929	5.35500	102.11454				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.21500	112.55117	6.21500	112.53234				0.00	0	559,100,00
Total RW23 SPOT										0.00	0	559,100,00
Total For RW23										0.00	0	559,100,00
RW28 On 10/12/2028 Spot Bond			11.93500	94.80619	11.93500	94.77616				0.00	0	130,000,00
Total RW28 SPOT										0.00	0	130,000,00
Total For RW28										0.00	0	130,000,00
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.39897				0.00	1,374,800,000	687,400,00
Total SBK18 SPOT										0.00	1,374,800,000	687,400,00
Total For SBK18										0.00	1,374,800,000	687,400,00
SBK23 On 28/05/2022 Spot Bond			5.83500	113.07390	5.83500	113.05623				0.00	0	2,050,000,00
Total SBK23 SPOT										0.00	0	2,050,000,00
Total For SBK23										0.00	0	2,050,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	99.91358				0.00	2,740,000,000	1,370,000,00
Total SBK24 SPOT										0.00	2,740,000,000	1,370,000,00
Total For SBK24										0.00	2,740,000,000	1,370,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.43824				0.00	0	
Total SBK25 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 SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.63500	109.14283	5.63500	109.12626			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.03167			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.18201			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.35500	107.04208	4.35500	107.02948			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.40000	121.03979	6.40000	121.01908			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.85515			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.20500	116.44929	5.20500	116.43303		104,100,000,000.00	20,000,000	10,000,00	
Total SBS27 SPOT								104,100,000,000.00	20,000,000	10,000,00	
Total For SBS27								104,100,000,000.00	20,000,000	10,000,00	
SBS3 On 25/05/2026 Spot Bond			6.50000	111.02400	6.50000	111.00471		0.00	0		
Total SBS3 SPOT								0.00	0		
Total For SBS3								0.00	0		
SBS31 On 12/06/2027 Spot Bond			6.97500	118.04499	6.97500	118.02288		279,000,000,000.00	40,000,000	20,000,00	
Total SBS31 SPOT								279,000,000,000.00	40,000,000	20,000,00	
Total For SBS31								279,000,000,000.00	40,000,000	20,000,00	
SBS34 On 19/09/2024 Spot Bond			5.49500	116.75525	5.49500	116.73777		0.00	0		
Total SBS34 SPOT								0.00	0		
Total For SBS34								0.00	0		
SBS38 On 29/01/2025 Spot Bond			5.74000	114.45100	5.74000	114.43341		0.00	0		
Total SBS38 SPOT								0.00	0		
Total For SBS38								0.00	0		
SBS39 On 29/01/2030 Spot Bond			8.33500	110.75463	8.33500	110.73005		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.97000	108.40128	3.97000	108.38969				79,400,000,000.00	20,000,000	10,000,00
Total SBS4 SPOT										79,400,000,000.00	20,000,000	10,000,00
Total For SBS4										79,400,000,000.00	20,000,000	10,000,00
SBS40 On 12/11/2020 Spot Bond					0.00000	100.95113				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.50500	114.93193	4.50500	114.91802				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.12000	123.92884	6.12000	123.90853				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.10500	124.91064	7.10500	124.88695				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.25541				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.62500	114.91071	4.62500	114.89643				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.05923				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.28794				0.00	0	40,000,00
Total SBS49 SPOT										0.00	0	40,000,00
Total For SBS49										0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.07000	108.63618	4.07000	108.62429				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.15000	5.15000	5.15000	115.80335				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	105.77321				0.00	0	9,999,000,00
Total SBS52 SPOT										0.00	0	9,999,000,00
Total For SBS52										0.00	0	9,999,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	105.15457				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.94373				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.26500	110.44635	4.26500	110.43362				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.81663				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.36456				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.67733				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.71663				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.91349				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.39750				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.09364				0.00	0	
Total SBS65 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 SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.91116				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.78690				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.41506				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.58000				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.57500	310.53726	2.57500	310.38545			566,500,000,000.00	220,000,000	801,100,000	
Total SBSI11 SPOT									566,500,000,000.00	220,000,000	801,100,000	
Total For SBSI11									566,500,000,000.00	220,000,000	801,100,000	
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	194.70321			0.00	0	0	
Total SBSI14 SPOT									0.00	0	0	
Total For SBSI14									0.00	0	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.28685			0.00	3,700,000,000	2,450,000,000	
Total SBT101 SPOT									0.00	3,700,000,000	2,450,000,000	
Total For SBT101									0.00	3,700,000,000	2,450,000,000	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.81778			0.00	12,780,000,000	6,390,000,000	
Total SBT102 SPOT									0.00	12,780,000,000	6,390,000,000	
Total For SBT102									0.00	12,780,000,000	6,390,000,000	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.98468			0.00	20,580,000,000	10,290,000,000	
Total SBT103 SPOT									0.00	20,580,000,000	10,290,000,000	
Total For SBT103									0.00	20,580,000,000	10,290,000,000	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.28058			0.00	0	0	
Total SBT104 SPOT									0.00	0	0	
Total For SBT104									0.00	0	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.90770			0.00	2,080,000,000	1,040,000,000	
Total SBT201 SPOT									0.00	2,080,000,000	1,040,000,000	
Total For SBT201									0.00	2,080,000,000	1,040,000,000	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.01568			0.00	0	1,375,000,000	

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 SBT202 SPOT										0.00	0	1,375,000,00
Total For SBT202										0.00	0	1,375,000,00
SBT203 On 03/12/2023 Spot Bond			6.66500	114.14259	6.66500	114.12215				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.93761				0.00	1,260,000,000	630,000,00
Total SBT204 SPOT										0.00	1,260,000,000	630,000,00
Total For SBT204										0.00	1,260,000,000	630,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	95.19556				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.40709				0.00	780,000,000	490,000,00
Total SBT207 SPOT										0.00	780,000,000	490,000,00
Total For SBT207										0.00	780,000,000	490,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	99.99664				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.00016				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.32078				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.44845				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.83914				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.76391				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.80404				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.02890				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.87730				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.88030				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.88800				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.81171				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.01765				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.94590				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.97954				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.89499				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.71146				0.00	0	20,000,00
Total SNT02 SPOT										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
Total For SNT02										0.00	0	20,000,000
SNT03 On 12/04/2023 Spot Bond			6.41500	112.20932	6.41500	112.18985				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.41961				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	97.88042				0.00	1,000,000,000	2,000,000,000
Total SOLB01 SPOT										0.00	1,000,000,000	2,000,000,000
Total For SOLB01										0.00	1,000,000,000	2,000,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.95583				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.48167				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70316				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.75892				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.20501				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.37732				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.43083				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.49692				0.00	0	500,000,000
Total SPG007 SPOT										0.00	0	500,000,000
Total For SPG007										0.00	0	500,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	99.18246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.06715				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 15/10/2020 Spot Bond					0.00000	99.96142				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.58769				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.23000	100.93090	5.23000	100.91678				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.23000	100.93090	5.23000	100.91678				0.00	0	20,000,00
Total SSN005 SPOT										0.00	0	20,000,00
Total For SSN005										0.00	0	20,000,00
SSN011 On 31/01/2025 Spot Bond			4.46500	4.46500	4.46500	135.08282				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.21500	119.41568	7.21500	119.39256				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.55500	84.22404	9.55500	84.20233				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	96.93343				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	100.84229				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	100.68095				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.94756				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.98604				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.96500	110.37994	5.96500	110.36221				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.51000	95.78569	5.51000	95.73143				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.42141				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.23282				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.62473				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.25500	3.25500	3.25500	304.41695				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.06685				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.18741				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.04630				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	

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 SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.08328				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	171.71032				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	138.47551				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.71000	5.71000	5.71000	93.27034				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	93.03112				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	172.16319				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.67252				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.65905				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.62592				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.39125				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.38099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.30542				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.98574				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	78.10400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.70413				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.43888				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.04401				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	192.30704				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 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	
SSN085 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	98.98486				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.01849				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.01618				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.53533				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.69708				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.53856				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.22000	88.46012	10.22000	88.43616				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.56468				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.37358				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.26000	103.27983	8.26000	103.25686				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.74843				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.20986	8.55000	104.18615				0.00	0	
Total T14A12 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 T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.49453				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.62658				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.63510				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.15933				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.96361				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.60931				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.98854				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.58042				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.10750				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.69350				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.36007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TFS155 SPOT									0.00	0	
Total For TFS155									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.66588			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.71236			0.00	0	
Total TFS157 SPOT									0.00	0	
Total For TFS157									0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.10009			0.00	0	
Total TFS158 SPOT									0.00	0	
Total For TFS158									0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.85740			0.00	0	1,500,000,0€
Total TFS159 SPOT									0.00	0	1,500,000,0€
Total For TFS159									0.00	0	1,500,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.57020			0.00	0	
Total TFS161 SPOT									0.00	0	
Total For TFS161									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.09575			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.84375			0.00	0	
Total TFS163 SPOT									0.00	0	
Total For TFS163									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.87786			0.00	0	
Total TFS164 SPOT									0.00	0	
Total For TFS164									0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	
Total TH10A7 SPOT									0.00	0	
Total For TH10A7									0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.76826			0.00	0	
Total TH14A3 SPOT									0.00	0	
Total For TH14A3									0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.96000	109.43230	4.96000	109.41774		198,400,000,000.00	40,000,000	10,000,0€	
Total TH14A4 SPOT								198,400,000,000.00	40,000,000	10,000,0€	
Total For TH14A4								198,400,000,000.00	40,000,000	10,000,0€	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond					0.00000	101.46246				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.12000	108.16685	5.12000	108.15199				204,800,000,000.00	40,000,000	10,000,000
Total TH14A8 SPOT										204,800,000,000.00	40,000,000	10,000,000
Total For TH14A8										204,800,000,000.00	40,000,000	10,000,000
TH14B: On 21/11/2021 Spot Bond					0.00000	100.85458				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.02686				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.79515				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.46035				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.54035				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.88005				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.34874				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.68168				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.33447				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.70935				0.00	0	
Total TH15A1 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 TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.72040				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.82250				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.72492				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.59259				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.68609				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.70032				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.76548				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.15217				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.23973				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.83202				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.40713				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.79805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.68742				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.65405				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.09924				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.67906				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.70599				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.20470	8.49000	101.18183				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.71165				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.71308				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.73999				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.79097				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.78389				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.85183				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.08793				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.20793				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.51896				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.21698				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.70500	106.84926	5.70500	106.83265				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86500	110.12116	6.86500	110.10063				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.63690				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.08043				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.69000	105.71305	7.69000	110.31979				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.61252				0.00	0	
Total TL29 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 TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.79968			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.44452			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.88514			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.55500	116.30274	6.55500	116.28235		6,208,985,803,500.00	947,213,700	2,163,113,700	
Total TN23 SPOT								6,208,985,803,500.00	947,213,700	2,163,113,700	
Total For TN23								6,208,985,803,500.00	947,213,700	2,163,113,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.79311	100.00000	22.74293		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.65000	104.70890	8.65000	104.68481		719,109,100,000.00	83,134,000	12,510,000,000	
Total TN25 SPOT								719,109,100,000.00	83,134,000	12,510,000,000	
Total For TN25								719,109,100,000.00	83,134,000	12,510,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.49570	100.00000	12.46819		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.12000	102.53164	9.12000	102.50680		18,303,993,216,000.00	2,007,016,800	5,863,508,400	
Total TN27 SPOT								18,303,993,216,000.00	2,007,016,800	5,863,508,400	
Total For TN27								18,303,993,216,000.00	2,007,016,800	5,863,508,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.73185	100.00000	12.70383		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.26500	95.59387	11.26500	95.56509		11,940,900,000,000.00	1,060,000,000	2,030,000,000	
Total TN30 SPOT								11,940,900,000,000.00	1,060,000,000	2,030,000,000	
Total For TN30								11,940,900,000,000.00	1,060,000,000	2,030,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.08880	8.00000	117.06356		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			13.09500	83.62568	13.09500	83.59655		0.00	0	4,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40 SPOT										0.00	0	4,200,000,00
Total For TN40										0.00	0	4,200,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11513	10.75000	100.08634				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.70800	10.00000	109.67800				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			5.97500	103.93582	5.97500	103.91894				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.45248				0.00	533,050,144	266,525,07
Total TRA2B1 SPOT										0.00	533,050,144	266,525,07
Total For TRA2B1										0.00	533,050,144	266,525,07
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.47146				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.80765				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.58140				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.77786				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.77786				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.81269				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.36443				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			5.67500	110.23701	5.67500	110.22025				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.80464				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.82150				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.07965				0.00	0	900,000,00
Total TRA3B1 SPOT										0.00	0	900,000,00
Total For TRA3B1										0.00	0	900,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.73540				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.39868				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98595				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.96500	109.76704	5.96500	110.14438				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	99.98847				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.98689				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98595				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.00000	8.62000	99.97694				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	96.62915				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.98301				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.37126				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.30268				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.11239				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	96.85897				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	99.83975				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	96.99488				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.36114				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.12243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.22777				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total TSP252 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For TSP252									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.19185				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.54643				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.58895				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.46269				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	101.00800				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.90544				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.36038				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.93048				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 13/11/2020 Spot Bond					0.00000	101.93048				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.49859				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.36841				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.32333				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,950,000,00
Total TWC351 SPOT										0.00	0	40,950,000,00
Total For TWC351										0.00	0	40,950,000,00
UG21 On 02/03/2021 Spot Bond			6.37500	102.83546	6.37500	102.81793				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.39000	109.03916	9.39000	109.01153				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.64415				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.84247				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.18157				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.69868				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.73121				0.00	0	
Total VKE14 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 VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.79182				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.82394				0.00	0	100,000,00
Total VKE16 SPOT										0.00	0	100,000,00
Total For VKE16										0.00	0	100,000,00
VRI875 On 28/10/2020 Spot Bond					0.00000	100.88327				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.19968				0.00	0	110,000,00
Total WHL02 SPOT										0.00	0	110,000,00
Total For WHL02										0.00	0	110,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.69652				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.48500	106.11800	4.48500	106.10521				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	67.01715	100.00000	66.86963				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT												
Total for SPOT :										77,395,066,910,659,500.007,217,204,844,887	491,083,417,50	
Total Futures												
Total Options												
Grand Total:										77,395,067,043,596,500.00	217,204,865,589	491,084,670,46