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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			11.94550	72.30642	11.92309	72.42061			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.23233	73.01472	12.20823	73.13343			0.00	0	
ES33 On 06/05/2021 Bond Future			12.51417	70.02346	12.48828	70.14688			0.00	0	
ES33 On 05/08/2021 Bond Future			12.81264	70.78718	12.78453	70.91672			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.49288	70.77580	12.48041	70.84472			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.76660	71.46910	12.75291	71.54203			0.00	0	
ES42 On 06/05/2021 Bond Future			13.04659	67.97764	13.03155	68.05482			0.00	0	
ES42 On 05/08/2021 Bond Future			13.33527	68.71945	13.31856	68.80206			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			144.62090	144.62090	144.47946	144.47946			0.00	0	3,35
I2025 On 04/02/2021 Bond Future			144.56602	144.56602	144.42986	144.42986			0.00	0	
I2025 On 06/05/2021 Bond Future			146.15166	146.15166	146.02113	146.02113			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/08/2021	Bond Future			146.24990	146.24990	146.12764	146.12764			0.00	0	
Total I2025 Future												0.00	0	3,38
Total For I2025												0.00	0	3,38
I2029	On	05/11/2020	Bond Future			100.62038	100.62038	100.50305	100.50305			0.00	0	3,7
I2029	On	04/02/2021	Bond Future			101.63107	101.63107	101.51721	101.51721			0.00	0	1,2
I2029	On	06/05/2021	Bond Future			101.60691	101.60691	101.49676	101.49676			0.00	0	
I2029	On	05/08/2021	Bond Future			102.73862	102.73862	102.63408	102.63408			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			94.20026	94.20026	94.35899	94.35899			112,098,309.40	1,190	9,1
I2033	On	04/02/2021	Bond Future			95.14648	95.14648	95.31118	95.31118			0.00	0	
I2033	On	06/05/2021	Bond Future			94.97493	94.97493	95.14613	95.14613			0.00	0	
I2033	On	05/08/2021	Bond Future			96.03288	96.03288	96.21230	96.21230			0.00	0	
Total I2033 Future												112,098,309.40	1,190	9,13
Total For I2033												112,098,309.40	1,190	9,13
I2038	On	05/11/2020	Bond Future			105.75364	105.75364	105.63874	105.63874			0.00	0	9,4
I2038	On	04/02/2021	Bond Future			105.11990	105.11990	105.00887	105.00887			0.00	0	1,6
I2038	On	06/05/2021	Bond Future			106.27321	106.27321	106.16602	106.16602			0.00	0	
I2038	On	05/08/2021	Bond Future			105.73620	105.73620	105.63488	105.63488			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			94.23186	94.23186	93.64048	93.64048			0.00	0	12,3
I2046	On	04/02/2021	Bond Future			95.17834	95.17834	94.58543	94.58543			0.00	0	3,9
I2046	On	06/05/2021	Bond Future			94.43307	94.43307	93.83818	93.83818			0.00	0	
I2046	On	05/08/2021	Bond Future			95.48495	95.48495	94.88989	94.88989			0.00	0	
Total I2046 Future												0.00	0	16,3
Total For I2046												0.00	0	16,3
I2050	On	05/11/2020	Bond Future			95.98262	95.98262	95.94204	95.94204			0.00	0	11,3
I2050	On	04/02/2021	Bond Future			95.05776	95.05776	95.02137	95.02137			0.00	0	2,5
I2050	On	06/05/2021	Bond Future			96.10068	96.10068	96.06845	96.06845			0.00	0	
I2050	On	05/08/2021	Bond Future			95.24448	95.24448	95.21816	95.21816			0.00	0	
Total I2050 Future												0.00	0	13,9
Total For I2050												0.00	0	13,9
R186	On	05/11/2020	Bond Future			7.06504	120.87109	7.04126	120.99956		7.14	31,909,967.76	264	86,1
R186	On	04/02/2021	Bond Future			7.23976	116.77708	7.21353	116.91235		7.92	0.00	0	1
R186	On	06/05/2021	Bond Future			7.41024	118.03037	7.38126	118.17287		6.98	0.00	0	
R186	On	05/08/2021	Bond Future			7.59653	114.03601	7.56408	114.18780		6.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												31,909,967.76	264	86,32
R186	On	05/11/2020	Bond Future	8.34	Put			0.20000	0.00020	0,160	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,763.54000	6.76354	6,635,030	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			11,256.34000	11.25634	11,127,870	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,532.50000	2.53250	2,406,800	7.27	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			8,303.95000	8.30395	8,175,470	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.01000	0.00001	0,000	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			8,353.19000	8.35319	8,224,710	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.01000	0.00001	0,000	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			4,229.70000	4.22970	4,100,930	7.55	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			8,254.68000	8.25468	8,126,210	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.01000	0.00001	0,010	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,009.79000	3.00979	3,127,720	6.80	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			36.73000	0.03673	26,190	6.80	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			85.12000	0.08512	87,890	7.27	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			3.22000	0.00322	3,000	7.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			5,044.87000	5.04487	4,916,180	7.69	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			850.12000	0.85012	900,490	7.03	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			626.77000	0.62677	548,670	7.03	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			10.05000	0.01005	9,750	7.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			492.76000	0.49276	509,950	8.31	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,216.65000	5.21665	5,099,090	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			508.41000	0.50841	526,120	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,610.96000	4.61096	4,497,780	8.18	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			640.36000	0.64036	662,450	8.18	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			5,257.80000	5.25780	5,139,980	8.30	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			500.61000	0.50061	518,060	8.30	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,298.88000	5.29888	5,180,800	8.31	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			13.49000	0.01349	14,110	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,258.48000	15.25848	15,116,580	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			13.20000	0.01320	13,800	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,299.22000	15.29922	15,157,300	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			12.91000	0.01291	13,490	7.55	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,217.72000	15.21772	15,075,840	7.55	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			845.23000	0.84523	875,520	6.45	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,691.13000	5.69113	5,569,360	6.46	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			836.62000	0.83662	866,640	6.46	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,619.49000	5.61949	5,498,270	6.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put		853.62000	0.85362	884,190	6.45		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call		5,655.44000	5.65544	5,533,940	6.45		0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												31,909,967.76	264	104,06
R197	On	05/11/2020	Bond Future			316.07623	316.07623	315.56099	315.56099			0.00	0	2,96
R197	On	04/02/2021	Bond Future			311.40437	311.40437	310.89842	310.89842			0.00	0	1,46
R197	On	06/05/2021	Bond Future			314.82016	314.82016	314.32384	314.32384			0.00	0	
R197	On	05/08/2021	Bond Future			310.32753	310.32753	309.84642	309.84642			0.00	0	
Total R197 Future												0.00	0	4,30
Total For R197												0.00	0	4,30
R202	On	05/11/2020	Bond Future			213.03632	213.03632	212.83946	212.83946			0.00	0	6,00
R202	On	04/02/2021	Bond Future			211.00824	211.00824	210.81945	210.81945			0.00	0	1,96
R202	On	06/05/2021	Bond Future			213.32272	213.32272	213.14190	213.14190			0.00	0	
R202	On	05/08/2021	Bond Future			211.44971	211.44971	211.28119	211.28119			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			4.31868	108.95871	4.31850	108.95911	1.84		32,687,613.00	300	33,51
R2023	On	04/02/2021	Bond Future			4.37260	110.02608	4.36989	110.03156	1.80		0.00	0	3,31
R2023	On	06/05/2021	Bond Future			4.37606	107.29926	4.37001	107.31005	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future			4.37459	108.46904	4.36279	108.48719	1.62		0.00	0	
Total R2023 Future												0.00	0	7,90
Total For R2023												32,687,613.00	300	36,94
R2023	On	05/11/2020	Bond Future	7.46	Call		6,852.37000	6.85237	6,851,970	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		0.00000	0.00000	0,000	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		6,873.29000	6.87329	6,872,890	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		0.00000	0.00000	0,000	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		6,831.46000	6.83146	6,831,060	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put		0.00000	0.00000	0,000	2.41		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call		3,876.30000	3.87630	3,870,800	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put		0.71000	0.00071	0,690	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call		3,895.57000	3.89557	3,890,060	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put		0.68000	0.00068	0,650	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		3,857.03000	3.85703	3,851,520	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		0.75000	0.00075	0,720	2.27		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call		5,512.69000	5.51269	5,501,900	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put		0.17000	0.00017	0,170	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call		5,529.31000	5.52931	5,518,520	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put		0.16000	0.00016	0,160	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call		5,496.07000	5.49607	5,485,280	2.13		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	06/05/2021	Bond Future	7.56	Put			0.18000	0.00018	0,180	2.13	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,599.71000	1.59971	1,584,240	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			171.22000	0.17122	173,900	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,612.44000	1.61244	1,596,930	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			168.85000	0.16885	171,490	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,587.00000	1.58700	1,571,570	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			173.62000	0.17362	176,340	1.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												32,687,613.00	300	36,94
R2030	On	05/11/2020	Bond Future			9.32244	94.13119	9.29925	94.26522		12.69	3,576,985.22	38	89,4
R2030	On	04/02/2021	Bond Future			9.53934	91.04945	9.51434	91.18913		14.14	0.00	0	
R2030	On	06/05/2021	Bond Future			9.75612	92.02737	9.72917	92.17300		12.57	0.00	0	
R2030	On	05/08/2021	Bond Future			9.99224	89.02552	9.96281	89.17899		10.85	0.00	0	
Total R2030 Future												3,576,985.22	38	89,41
R2030	On	05/11/2020	Bond Future	9.39	Call			1,302.00000	1.30200	1,194,730	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			778.92000	0.77892	805,680	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,336.01000	1.33601	1,227,670	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			755.53000	0.75553	781,220	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			1,268.46000	1.26846	1,162,280	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			802.83000	0.80283	830,680	12.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			2,369.89000	2.36989	2,241,770	12.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			313.29000	0.31329	319,200	12.85	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			2,108.33000	2.10833	1,983,410	12.79	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			389.60000	0.38960	398,710	12.79	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,662.53000	1.66253	1,545,570	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			567.53000	0.56753	584,600	12.68	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			2,325.49000	2.32549	2,197,840	12.84	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			325.09000	0.32509	331,470	12.84	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,969.27000	3.96927	3,833,780	13.30	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			83.65000	0.08365	82,190	13.30	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			5,659.23000	5.65923	5,789,850	11.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			10.26000	0.01026	6,850	11.93	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			2,779.84000	2.77984	2,878,300	12.07	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			192.29000	0.19229	156,720	12.07	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			3,314.96000	3.31496	3,180,790	13.10	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			144.00000	0.14400	143,860	13.10	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			7,292.94000	7.29294	7,426,390	11.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			1.39000	0.00139	0,810	11.93	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			2,830.85000	2.83085	2,930,500	12.06	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2030 On 05/11/2020 Bond Future	8.85	Call			183.30000	0.18330	148,920	12.06	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			2,151.09000	2.15109	2,025,590	12.80	0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			375.93000	0.37593	384,460	12.80	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			3,470.74000	3.47074	3,582,890	11.98	0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			99.31000	0.09931	77,430	11.98	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			1,225.86000	1.22586	1,272,480	12.45	0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			824.08000	0.82408	736,670	12.45	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			6,468.93000	6.46893	6,334,030	14.05	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			8.96000	0.00896	8,090	14.05	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			5,782.98000	5.78298	5,913,990	11.93	0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			8.91000	0.00891	5,890	11.93	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			1,936.15000	1.93615	2,010,330	12.23	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			420.24000	0.42024	360,390	12.23	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,329.10000	4.32910	4,193,380	13.41	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			61.78000	0.06178	60,090	13.41	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			4,625.39000	4.62539	4,750,640	11.94	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			31.49000	0.03149	22,710	11.94	0.00	0	9,4
R2030 On 05/11/2020 Bond Future	9.03	Put			1,978.88000	1.97888	2,054,520	12.22	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			403.85000	0.40385	345,460	12.22	0.00	0	9,4
R2030 On 05/11/2020 Bond Future	10.37	Call			5,946.56000	5.94656	5,811,380	13.90	0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			14.68000	0.01468	13,530	13.90	0.00	0	2,00
R2030 On 04/02/2021 Bond Future	9.20	Put			3,726.73000	3.72673	3,797,130	13.74	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,946.39000	1.94639	1,877,110	13.74	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			8,215.09000	8.21509	8,328,770	13.45	0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			462.44000	0.46244	436,440	13.45	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			7,312.97000	7.31297	7,420,710	13.45	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			609.89000	0.60989	577,950	13.45	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			4,004.65000	4.00465	4,078,970	13.68	0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,764.01000	1.76401	1,698,650	13.68	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			7,364.73000	7.36473	7,472,840	13.45	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			600.31000	0.60031	568,740	13.45	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			5,008.31000	5.00831	5,095,280	13.51	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,251.10000	1.25110	1,198,390	13.51	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			5,074.35000	5.07435	4,963,510	14.58	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,342.59000	1.34259	1,371,430	14.58	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,853.95000	1.85395	1,786,620	13.71	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			3,864.07000	3.86407	3,936,420	13.71	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,876.71000	1.87671	1,808,890	13.72	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			3,829.32000	3.82932	3,901,180	13.72	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,831.16000	1.83116	1,764,330	13.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.15	Put		3,898.84000	3.89884	3,971,690	13.70		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,108.78000	2.10878	2,045,360	12.07		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		4,918.65000	4.91865	5,000,860	12.07		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		10,694.27000	10.69427	10,817,690	11.95		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		490.61000	0.49061	468,400	11.95		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,283.38000	4.28338	4,188,740	12.60		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		569.02000	0.56902	581,920	13.63		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		562.51000	0.56251	575,280	13.63		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,416.30000	10.41630	10,283,700	13.63		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		575.59000	0.57559	588,620	13.63		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,742.21000	6.74221	6,627,190	13.29		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,483.32000	1.48332	1,513,930	13.29		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,456.21000	10.45621	10,323,480	13.63		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,622.11000	2.62211	2,673,100	12.60		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,168.31000	5.16831	5,253,310	12.03		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,963.32000	1.96332	1,902,690	12.03		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,916.79000	3.91679	3,826,360	12.52		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		2,892.12000	2.89212	2,947,320	12.52		0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,496.14000	10.49614	10,363,280	13.63		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		4,848.19000	4.84819	4,937,260	10.27		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,118.06000	2.11806	2,053,660	10.27		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		10,832.35000	10.83235	10,693,070	11.80		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		528.51000	0.52851	542,700	11.80		0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		6,753.71000	6.75371	6,862,010	10.11		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,256.75000	1.25675	1,211,580	10.11		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,727.96000	4.72796	4,626,660	10.96		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,382.06000	2.38206	2,434,230	10.96		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,759.50000	4.75950	4,657,860	10.97		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,363.19000	2.36319	2,415,020	10.97		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,696.21000	4.69621	4,595,240	10.95		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,400.76000	2.40076	2,453,260	10.95		0.00	0	
Total R2030 Option												0.00	0	112,80
Total For R2030												3,576,985.22	38	202,22
R2032	On	05/11/2020	Bond Future			10.39616	86.77712	10.37323	86.91330	15.53		0.00	0	121,10
R2032	On	04/02/2021	Bond Future			10.63317	87.62719	10.60855	87.76879	16.58		0.00	0	2,50
R2032	On	06/05/2021	Bond Future			10.86868	84.42260	10.84224	84.56993	15.49		0.00	0	
R2032	On	05/08/2021	Bond Future			11.11746	85.34340	11.08880	85.49799	12.77		0.00	0	
Total R2032 Future												0.00	0	123,60
R2032	On	05/11/2020	Bond Future	9.76	Call		116.35000	0.11635	92,050	14.60		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/11/2020	Bond Future	9.76	Put			3,870.97000	3.87097	3,982,850	14.60	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			2.15000	0.00215	1,300	14.53	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			4,760.99000	4.76099	4,883,790	14.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call			53.95000	0.05395	40,570	14.56	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call			3,733.12000	3.73312	3,594,890	16.29	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			0.56000	0.00056	0,310	14.53	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			5,823.41000	5.82341	5,953,600	14.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			20.25000	0.02025	14,260	14.53	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			4,188.44000	4.18844	4,049,500	16.47	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			3,928.31000	3.92831	4,041,100	14.59	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			7,984.97000	7.98497	8,120,300	14.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			122.34000	0.12234	97,110	14.61	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			3,813.96000	3.81396	3,924,910	14.61	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			110.62000	0.11062	87,230	14.59	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			124.04000	0.12404	121,280	16.47	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put			171.31000	0.17131	169,260	16.29	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			9,133.63000	9.13363	9,269,560	14.53	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			975.42000	0.97542	932,410	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			6,939.12000	6.93912	7,037,710	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			988.61000	0.98861	945,190	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			6,889.17000	6.88917	6,987,350	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			962.36000	0.96236	919,750	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			269.05000	0.26905	252,590	15.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			8,690.82000	8.69082	8,801,710	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			609.54000	0.60954	578,830	15.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			3,787.24000	3.78724	3,691,370	16.65	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			6,989.26000	6.98926	7,088,250	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			2,581.63000	2.58163	2,627,360	16.65	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put			11,687.72000	11.68772	11,812,860	15.66	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,246.64000	8.24664	8,125,770	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,516.64000	1.51664	1,543,100	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			8,174.42000	8.17442	8,053,960	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,543.88000	1.54388	1,570,750	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			9,920.58000	9.92058	9,791,620	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			999.28000	0.99928	1,017,650	16.81	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			5,421.59000	5.42159	5,501,440	14.92	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,495.78000	2.49578	2,428,300	14.92	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			8,210.51000	8.21051	8,089,840	16.81	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,530.21000	1.53021	1,556,870	16.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			3,169.81000	3.16981	3,228,020	12.86	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/08/2021 Bond Future	11.35	Call			4,608.64000	4.60864	4,512,910	12.85		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			3,214.21000	3.21421	3,273,070	12.85		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			4,639.27000	4.63927	4,543,210	12.85		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			3,192.10000	3.19210	3,250,630	12.85		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			4,669.67000	4.66967	4,573,290	12.86		0.00	0	
Total R2032 Option										0.00	0	15,87
Total For R2032										0.00	0	139,47
R2035 On 05/11/2020 Bond Future			11.16889	85.51310	11.14611	85.65456		17.45		0.00	0	99,67
R2035 On 04/02/2021 Bond Future			11.42061	86.35084	11.39618	86.49758		18.57		0.00	0	
R2035 On 06/05/2021 Bond Future			11.66264	82.80310	11.63646	82.95555		17.59		0.00	0	
R2035 On 05/08/2021 Bond Future			11.92163	83.70612	11.89329	83.86580		14.35		0.00	0	
Total R2035 Future										0.00	0	99,67
R2035 On 05/11/2020 Bond Future	10.32	Put			5,428.67000	5.42867	5,557,290	16.23		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Call			54.23000	0.05423	40,820	16.23		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Put			5,363.42000	5.36342	5,491,470	16.23		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Call			57.16000	0.05716	43,180	16.23		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Put			5,298.35000	5.29835	5,425,830	16.23		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Call			51.40000	0.05140	38,560	16.23		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Call			692.92000	0.69292	659,570	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			9,412.61000	9.41261	9,526,000	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Call			703.00000	0.70300	669,290	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			9,353.06000	9.35306	9,466,090	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			682.95000	0.68295	649,960	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			9,472.35000	9.47235	9,586,100	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			787.71000	0.78771	751,110	17.38		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			8,883.47000	8.88347	8,993,610	17.38		0.00	0	67
R2035 On 04/02/2021 Bond Future	11.14	Call			2,715.62000	2.71562	2,634,810	18.17		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			4,277.98000	4.27798	4,343,910	18.17		0.00	0	67
R2035 On 06/05/2021 Bond Future	12.37	Call			6,743.74000	6.74374	6,631,540	18.41		0.00	0	
R2035 On 06/05/2021 Bond Future	12.36	Call			6,706.52000	6.70652	6,594,570	18.39		0.00	0	
R2035 On 06/05/2021 Bond Future	10.81	Call			2,136.30000	2.13630	2,075,970	16.62		0.00	0	1,67
R2035 On 06/05/2021 Bond Future	11.32	Call			3,366.76000	3.36676	3,287,390	17.17		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			5,243.45000	5.24345	5,316,530	17.17		0.00	0	77
R2035 On 06/05/2021 Bond Future	10.24	Put			10,012.47000	10.01247	10,123,740	16.56		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			1,229.66000	1.22966	1,188,480	16.56		0.00	0	77
R2035 On 06/05/2021 Bond Future	12.36	Put			2,644.88000	2.64488	2,685,380	18.39		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Put			2,628.10000	2.62810	2,668,350	18.41		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Call			6,669.35000	6.66935	6,557,660	18.37		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Put			2,661.76000	2.66176	2,702,520	18.37		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035	On	06/05/2021	Bond Future	12.02	Call		5,489.50000	5.48950	5,386,910	17.87		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,297.89000	3.29789	3,347,750	17.87		0.00	0	75
R2035	On	06/05/2021	Bond Future	11.55	Call		4,014.98000	4.01498	3,927,480	17.41		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,521.45000	4.52145	4,586,400	17.41		0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.77	Call		8,272.38000	8.27238	8,151,130	19.10		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,042.54000	2.04254	2,073,740	19.10		0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.81	Put		7,174.22000	7.17422	7,266,340	16.62		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,458.22000	54.45822	54,617,890	13.39		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.04000	0.00004	0,040	13.39		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,341.51000	54.34151	54,501,190	13.39		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.04000	0.00004	0,040	13.39		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,224.93000	54.22493	54,384,610	13.39		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.04000	0.00004	0,030	13.39		0.00	0	
Total R2035 Option												0.00	0	8,65
Total For R2035												0.00	0	108,30
R2037	On	05/11/2020	Bond Future			11.47798	80.62506	11.45517	80.76325	18.64		0.00	0	144,65
R2037	On	04/02/2021	Bond Future			11.72416	77.16076	11.69972	77.30406	20.95		0.00	0	
R2037	On	06/05/2021	Bond Future			11.96969	77.98986	11.94353	78.13848	18.71		0.00	0	
R2037	On	05/08/2021	Bond Future			12.23449	74.58484	12.20618	74.74033	16.22		0.00	0	
Total R2037 Future												0.00	0	144,64
R2037	On	05/11/2020	Bond Future	10.18	Call		4.29000	0.00429	2,740	17.38		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,363.99000	8.36399	8,500,630	17.38		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		4.58000	0.00458	2,940	17.38		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,293.57000	8.29357	8,430,120	17.38		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		4.01000	0.00401	2,550	17.38		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,434.51000	8.43451	8,571,240	17.38		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,796.15000	2.79615	2,838,860	21.22		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,358.28000	4.35828	4,257,690	21.22		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,128.68000	4.12868	4,030,550	21.14		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,966.41000	2.96641	3,011,580	21.14		0.00	0	25
R2037	On	04/02/2021	Bond Future	10.48	Put		8,597.49000	8.59749	8,701,480	19.70		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		893.39000	0.89339	854,080	19.70		0.00	0	25
R2037	On	04/02/2021	Bond Future	13.73	Call		11,135.18000	11.13518	10,998,930	22.84		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		510.01000	0.51001	517,060	22.84		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,429.37000	1.42937	1,375,280	19.82		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,677.21000	6.67721	6,766,420	19.82		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		749.79000	0.74979	715,110	19.70		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,343.13000	9.34313	9,451,750	19.70		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,883.74000	13.88374	14,011,810	19.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	04/02/2021	Bond Future	9.65	Call		253.96000	0.25396	238,730	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		680.09000	0.68009	647,790	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,758.06000	9.75806	9,869,060	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		689.73000	0.68973	657,100	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,698.22000	9.69822	9,808,890	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		670.56000	0.67056	638,590	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,818.10000	9.81810	9,929,430	19.70	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,792.81000	5.79281	5,690,000	19.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,154.71000	3.15471	3,200,520	19.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,826.72000	5.82672	5,723,640	19.24	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,134.79000	3.13479	3,180,330	19.24	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,860.69000	5.86069	5,757,340	19.26	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,114.98000	3.11498	3,160,250	19.26	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,450.49000	4.45049	4,359,620	16.23	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,155.32000	4.15532	4,219,940	16.23	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,479.27000	4.47927	4,388,080	16.24	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,129.45000	4.12945	4,193,750	16.24	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,508.39000	4.50839	4,416,880	16.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,103.99000	4.10399	4,167,970	16.25	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	145,94
R2040	On	05/11/2020	Bond Future			11.65271	82.27901	11.62988	82.42415	19.09	1,481,022.18	18	75,00
R2040	On	04/02/2021	Bond Future			11.89760	78.58073	11.87314	78.73104	21.41	0.00	0	
R2040	On	06/05/2021	Bond Future			12.14168	79.42513	12.11548	79.58097	19.33	0.00	0	
R2040	On	05/08/2021	Bond Future			12.40495	75.78549	12.37659	75.94835	16.56	0.00	0	
Total R2040 Future											1,481,022.18	18	75,00
R2040	On	05/11/2020	Bond Future	10.31	Call		2.74000	0.00274	1,690	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,178.78000	9.17878	9,322,870	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		2.95000	0.00295	1,830	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,103.24000	9.10324	9,247,260	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		2.55000	0.00255	1,570	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		0.23000	0.00023	0,120	17.63	0.00	0	2,31
R2040	On	05/11/2020	Bond Future	11.50	Call		957.96000	0.95796	861,720	18.70	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		1,791.91000	1.79191	1,840,810	18.70	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		1.52000	0.00152	0,900	17.63	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		1,579.32000	1.57932	1,459,240	19.01	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		1,134.89000	1.13489	1,159,950	19.01	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,665.36000	15.66536	15,810,500	17.63	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	17.63	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			11,575.87000	11.57587	11,720,900	17.63	0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,254.44000	9.25444	9,398,600	17.63	0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			4,329.27000	4.32927	4,445,000	17.73	0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			149.43000	0.14943	120,020	17.73	0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			13,749.41000	13.74941	13,894,540	17.63	0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			0.02000	0.00002	0,010	17.63	0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			9,787.23000	9.78723	9,931,750	17.63	0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			17,338.48000	17.33848	17,480,040	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			125.06000	0.12506	116,310	19.89	0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			11,678.88000	11.67888	11,803,720	19.89	0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Call			480.45000	0.48045	454,980	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Call			2,724.63000	2.72463	2,642,970	20.81	0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			10,606.48000	10.60648	10,726,160	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,045.70000	4.04570	4,106,720	21.07	0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			623.87000	0.62387	592,890	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			10,541.18000	10.54118	10,660,510	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			633.23000	0.63323	601,910	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,476.08000	10.47608	10,595,070	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			614.61000	0.61461	583,980	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			4,627.25000	4.62725	4,695,900	20.81	0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			16,689.02000	16.68902	16,829,350	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			146.69000	0.14669	136,710	19.89	0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			12,873.33000	12.87333	13,003,030	19.89	0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			364.31000	0.36431	343,700	19.89	0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,219.19000	3.21919	3,129,900	21.07	0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,499.70000	5.49970	5,396,550	19.53	0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,662.36000	3.66236	3,715,050	19.53	0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,532.94000	5.53294	5,429,490	19.54	0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,638.36000	3.63836	3,690,750	19.54	0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,466.32000	5.46632	5,363,470	19.52	0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,686.28000	3.68628	3,739,270	19.52	0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Call			12,869.08000	12.86908	12,722,160	17.99	0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			796.16000	0.79616	812,100	17.99	0.00	0	90
R2040 On 05/08/2021 Bond Future	12.47	Call			4,717.09000	4.71709	4,620,610	16.53	0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			4,182.81000	4.18281	4,249,190	16.53	0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			9,742.57000	9.74257	9,859,990	15.46	0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			4,130.16000	4.13016	4,195,880	16.55	0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			1,435.97000	1.43597	1,390,530	15.46	0.00	0	90
R2040 On 05/08/2021 Bond Future	11.55	Put			7,284.07000	7.28407	7,384,190	15.52	0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			2,273.49000	2.27349	2,210,750	15.52	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.48	Call			4,747.65000	4.74765	4,650,840	16.54	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			4,156.54000	4.15654	4,222,590	16.54	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			4,778.03000	4.77803	4,680,890	16.55	0.00	0	
Total R2040 Option												0.00	0	21,36
Total For R2040												1,481,022.18	18	96,36
R2044	On	05/11/2020	Bond Future			11.70623	78.93967	11.68333	79.08481		19.97	0.00	0	47,25
R2044	On	04/02/2021	Bond Future			11.94350	75.33376	11.91896	75.48398		22.39	0.00	0	
R2044	On	06/05/2021	Bond Future			12.17977	76.14338	12.15350	76.29892		20.16	0.00	0	
R2044	On	05/08/2021	Bond Future			12.43453	72.59309	12.40611	72.75541		17.30	0.00	0	
Total R2044 Future												0.00	0	47,25
R2044	On	05/11/2020	Bond Future	10.35	Call			2.54000	0.00254	1,560	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,340.79000	9.34079	9,484,950	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			2.73000	0.00273	1,680	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,263.90000	9.26390	9,407,990	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			2.36000	0.00236	1,440	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,417.81000	9.41781	9,562,030	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			160.04000	0.16004	129,140	18.68	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,299.85000	4.29985	4,414,090	18.68	0.00	0	5:
R2044	On	05/11/2020	Bond Future	10.04	Put			11,786.46000	11.78646	11,931,500	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			0.21000	0.00021	0,110	18.47	0.00	0	5:
R2044	On	05/11/2020	Bond Future	9.34	Put			17,757.18000	17.75718	17,902,320	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	0,000	18.47	0.00	0	5:
R2044	On	05/11/2020	Bond Future	11.17	Call			259.80000	0.25980	216,190	18.88	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			3,641.66000	3.64166	3,743,190	18.88	0.00	0	1,8:
R2044	On	05/11/2020	Bond Future	11.43	Call			673.47000	0.67347	593,770	19.42	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			2,311.19000	2.31119	2,376,630	19.42	0.00	0	1,8:
R2044	On	05/11/2020	Bond Future	9.72	Put			14,436.59000	14.43659	14,581,720	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			0.01000	0.00001	0,000	18.47	0.00	0	1,8:
R2044	On	05/11/2020	Bond Future	9.97	Put			12,355.16000	12.35516	12,500,250	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			0.11000	0.00011	0,060	18.47	0.00	0	3:
R2044	On	05/11/2020	Bond Future	8.87	Put			22,144.40000	22.14440	22,289,540	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.00000	0.00000	0,000	18.47	0.00	0	1,8:
R2044	On	05/11/2020	Bond Future	10.02	Put			11,948.33000	11.94833	12,093,380	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			0.18000	0.00018	0,090	18.47	0.00	0	1,8:
R2044	On	05/11/2020	Bond Future	9.29	Put			18,208.78000	18.20878	18,353,920	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000	18.47	0.00	0	3:
R2044	On	05/11/2020	Bond Future	9.96	Put			12,436.90000	12.43690	12,581,990	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			0.10000	0.00010	0,050	18.47	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			571.89000	0.57189	499,390	19.31	0.00	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
R2044	On	05/11/2020	Bond Future	11.38	Put		2,539.95000	2.53995	2,612,590	19.31	0.00	0	30
R2044	On	04/02/2021	Bond Future	10.04	Put		13,555.42000	13.55542	13,686,940	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		322.17000	0.32217	303,470	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,079.00000	1.07900	1,033,140	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,231.99000	8.23199	8,336,350	20.85	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		488.04000	0.48804	462,300	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,742.96000	11.74296	11,867,440	20.85	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		16,546.16000	16.54616	16,685,710	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		159.42000	0.15942	148,750	20.85	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		544.74000	0.54474	516,770	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,258.85000	11.25885	11,381,100	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		553.24000	0.55324	524,940	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,190.55000	11.19055	11,312,470	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		536.35000	0.53635	508,700	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,327.37000	11.32737	11,449,940	20.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,392.87000	7.39287	7,484,420	19.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,347.81000	2.34781	2,283,820	19.06	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		5,605.15000	5.60515	5,501,100	20.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,598.35000	3.59835	3,649,840	20.45	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,759.18000	3.75918	3,674,630	19.77	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,717.50000	3.71750	3,770,470	20.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,289.71000	5.28971	5,360,700	19.77	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,375.30000	5.37530	5,273,330	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,766.22000	3.76622	3,819,790	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,407.81000	5.40781	5,305,540	20.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		3,741.68000	3.74168	3,794,950	20.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,440.60000	5.44060	5,338,030	20.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,002.29000	5.00229	4,902,970	17.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		3,963.11000	3.96311	4,026,110	17.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,033.12000	5.03312	4,933,480	17.40	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		3,938.17000	3.93817	4,000,850	17.40	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,064.02000	5.06402	4,964,050	17.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		3,913.38000	3.91338	3,975,730	17.41	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											0.00	0	68,85
R2048	On	05/11/2020	Bond Future			11.66066	77.85604	11.63773	78.00392	20.40	0.00	0	113,04
R2048	On	04/02/2021	Bond Future			11.89598	78.61872	11.87139	78.77169	21.57	0.00	0	
R2048	On	06/05/2021	Bond Future			12.12194	75.05114	12.09562	75.20945	20.62	0.00	0	
R2048	On	05/08/2021	Bond Future			12.36324	75.86967	12.33479	76.03477	16.61	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2048 Future										0.00	0	113,04
R2048 On 05/11/2020 Bond Future	10.03	Call			0.22000	0.00022	0,110	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			11,807.17000	11.80717	11,954,940	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			0.24000	0.00024	0,130	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.00	Call			0.17000	0.00017	0,090	18.80		0.00	0	9
R2048 On 05/11/2020 Bond Future	10.04	Put			11,723.98000	11.72398	11,871,750	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			0.20000	0.00020	0,100	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			11,890.51000	11.89051	12,038,290	18.80		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			4,470.22000	4.47022	4,589,680	18.90		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			141.32000	0.14132	112,900	18.90		0.00	0	9
R2048 On 05/11/2020 Bond Future	10.00	Put			12,057.59000	12.05759	12,205,390	18.80		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Call			657.92000	0.65792	625,390	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			10,402.50000	10.40250	10,522,940	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			668.05000	0.66805	635,140	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			10,335.24000	10.33524	10,455,300	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			647.91000	0.64791	615,740	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			10,470.01000	10.47001	10,590,810	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Put			8,611.18000	8.61118	8,720,540	20.00		0.00	0	
R2048 On 04/02/2021 Bond Future	10.75	Call			987.63000	0.98763	944,020	20.00		0.00	0	2,5
R2048 On 04/02/2021 Bond Future	11.50	Put			4,930.33000	4.93033	5,003,700	20.85		0.00	0	
R2048 On 04/02/2021 Bond Future	11.50	Call			2,549.59000	2.54959	2,469,990	20.85		0.00	0	2,5
R2048 On 06/05/2021 Bond Future	12.34	Put			3,856.80000	3.85680	3,912,300	20.73		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			5,336.16000	5.33616	5,233,040	20.74		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			3,831.58000	3.83158	3,886,770	20.74		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Call			5,369.10000	5.36910	5,265,670	20.75		0.00	0	
R2048 On 06/05/2021 Bond Future	12.36	Put			3,806.52000	3.80652	3,861,400	20.75		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			5,303.29000	5.30329	5,200,480	20.73		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			4,980.87000	4.98087	4,880,400	16.62		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			3,974.90000	3.97490	4,039,530	16.62		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			5,012.01000	5.01201	4,911,200	16.63		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			3,949.40000	3.94940	4,013,690	16.63		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			4,949.54000	4.94954	4,849,400	16.61		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			4,000.30000	4.00030	4,065,260	16.61		0.00	0	
Total R2048 Option										0.00	0	7,0
Total For R2048										0.00	0	120,12
R208 On 05/11/2020 Bond Future			3.40942	102.03119	3.33970	102.05832		0.20		0.00	0	7,5
Total R208 Future										0.00	0	7,5
R208 On 05/11/2020 Bond Future	4.78	Call			557.55000	0.55755	530,420	0.29		0.00	0	
R208 On 05/11/2020 Bond Future	4.78	Put			0.00000	0.00000	0,000	0.29		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R208	On	05/11/2020	Bond Future	4.79	Call			561.40000	0.56140	534,270	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			553.70000	0.55370	526,570	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.29	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.93155	66.18988	10.90843	66.31558		20.09	0.00	0	28,0
R209	On	04/02/2021	Bond Future			11.14411	66.83827	11.11951	66.96832		21.50	0.00	0	
R209	On	06/05/2021	Bond Future			11.35410	64.41538	11.32792	64.55006		20.09	0.00	0	2,9
R209	On	05/08/2021	Bond Future			11.57364	65.11801	11.54557	65.25844		16.63	0.00	0	
Total R209 Future												0.00	0	30,95
R209	On	05/11/2020	Bond Future	10.01	Call			38.55000	0.03855	28,630	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			5,207.72000	5.20772	5,323,500	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			40.60000	0.04060	30,250	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			5,149.05000	5.14905	5,264,400	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			36.59000	0.03659	27,080	19.11	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			5,266.55000	5.26655	5,382,740	19.11	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			6,805.36000	6.80536	6,892,320	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,076.49000	1.07649	1,033,040	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,758.50000	6.75850	6,845,100	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,089.57000	1.08957	1,045,760	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			6,711.83000	6.71183	6,798,070	20.69	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,063.53000	1.06353	1,020,440	20.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,084.40000	2.08440	2,116,180	21.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,044.52000	2.04452	2,075,690	21.22	0.00	0	8,1
R209	On	06/05/2021	Bond Future	10.25	Put			7,487.12000	7.48712	7,574,990	19.22	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			1,564.08000	1.56408	1,517,270	19.22	0.00	0	5,8
R209	On	06/05/2021	Bond Future	11.25	Call			3,586.47000	3.58647	3,508,370	19.86	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			3,989.76000	3.98976	4,046,340	19.86	0.00	0	8,1
R209	On	06/05/2021	Bond Future	12.25	Call			6,548.13000	6.54813	6,444,620	21.22	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			6,482.03000	6.48203	6,378,930	21.18	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,071.07000	2.07107	2,102,650	21.18	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,515.15000	6.51515	6,411,840	21.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,057.83000	2.05783	2,089,200	21.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,448.96000	6.44896	6,346,060	21.16	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			4,490.77000	4.49077	4,403,000	16.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			3,234.40000	3.23440	3,287,060	16.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			4,518.50000	4.51850	4,430,450	16.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			3,213.50000	3.21350	3,265,880	16.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	05/08/2021	Bond Future	11.79	Call			4,463.11000	4.46311	4,375,610	16.67	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			3,255.43000	3.25543	3,308,360	16.67	0.00	0	
Total R209 Option												0.00	0	22,11
Total For R209												0.00	0	53,11
R210	On	05/11/2020	Bond Future			187.83902	187.83902	187.76356	187.76356			0.00	0	1,58
R210	On	04/02/2021	Bond Future			189.72570	189.72570	189.65836	189.65836			0.00	0	64
R210	On	06/05/2021	Bond Future			189.09409	189.09409	189.03523	189.03523			0.00	0	
R210	On	05/08/2021	Bond Future			191.20046	191.20046	191.15363	191.15363			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			170.78245	170.78245	170.72827	170.72827			0.00	0	6,88
R212	On	04/02/2021	Bond Future			170.20088	170.20088	170.15410	170.15410			0.00	0	1,52
R212	On	06/05/2021	Bond Future			172.06796	172.06796	172.02901	172.02901			0.00	0	
R212	On	05/08/2021	Bond Future			171.65393	171.65393	171.62604	171.62604			0.00	0	
Total R212 Future												0.00	0	8,41
Total For R212												0.00	0	8,41
R213	On	05/11/2020	Bond Future			9.83338	83.25528	9.81029	83.38475		14.76	0.00	0	16,60
R213	On	04/02/2021	Bond Future			10.05563	84.07084	10.03084	84.20551		15.78	0.00	0	
R213	On	06/05/2021	Bond Future			10.26846	81.44379	10.24189	81.58386		14.66	0.00	0	
R213	On	05/08/2021	Bond Future			10.49689	82.33180	10.46809	82.47890		12.12	0.00	0	
Total R213 Future												0.00	0	16,60
R213	On	05/11/2020	Bond Future	9.60	Call			547.46000	0.54746	479,010	14.33	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,739.06000	1.73906	1,800,080	14.33	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			566.63000	0.56663	496,830	14.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,701.05000	1.70105	1,760,720	14.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			528.73000	0.52873	461,650	14.32	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,777.56000	1.77756	1,839,950	14.32	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			4,974.50000	4.97450	5,054,990	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,406.69000	1.40669	1,352,070	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			4,934.68000	4.93468	5,014,730	15.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,424.55000	1.42455	1,369,480	15.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			4,895.07000	4.89507	4,974,670	15.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,388.98000	1.38898	1,334,800	15.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,070.63000	9.07063	8,948,390	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			913.03000	0.91303	930,860	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,107.27000	9.10727	8,984,870	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			903.89000	0.90389	921,560	15.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,034.03000	9.03403	8,911,950	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	06/05/2021	Bond Future	11.89	Put		922.25000	0.92225	940,240	15.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		4,607.25000	4.60725	4,512,160	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,635.83000	2.63583	2,687,840	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		4,547.09000	4.54709	4,452,630	12.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,674.71000	2.67471	2,727,350	12.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		4,577.27000	4.57727	4,482,500	12.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		2,655.35000	2.65535	2,707,680	12.20	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	16,60
R214	On	05/11/2020	Bond Future			11.35257	63.05082	11.32950	63.17519	21.60	0.00	0	17,46
R214	On	04/02/2021	Bond Future			11.57096	63.66849	11.54637	63.79701	23.05	0.00	0	
R214	On	06/05/2021	Bond Future			11.77971	61.07470	11.75353	61.20766	21.60	0.00	0	
R214	On	05/08/2021	Bond Future			12.00141	61.74079	11.97330	61.87928	17.85	0.00	0	
Total R214 Future											0.00	0	17,46
R214	On	05/11/2020	Bond Future	10.25	Call		16.81000	0.01681	11,860	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,318.80000	6.31880	6,438,220	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		17.79000	0.01779	12,590	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,256.79000	6.25679	6,375,960	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		15.88000	0.01588	11,160	20.55	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,380.96000	6.38096	6,500,610	20.55	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,830.12000	7.83012	7,921,320	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		860.46000	0.86046	823,800	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,932.56000	7.93256	8,024,420	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		871.50000	0.87150	834,510	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,881.25000	7.88125	7,972,780	22.21	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		882.64000	0.88264	845,320	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,801.96000	2.80196	2,841,540	22.35	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,277.91000	5.27791	5,184,990	22.31	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,836.06000	2.83606	2,876,100	22.31	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,308.23000	5.30823	5,215,080	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,818.87000	2.81887	2,858,680	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,338.76000	5.33876	5,245,380	22.35	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,062.78000	4.06278	3,981,220	17.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3,783.97000	3.78397	3,840,900	17.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,011.33000	4.01133	3,930,330	17.86	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3,830.62000	3.83062	3,888,110	17.86	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,037.13000	4.03713	3,955,850	17.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3,807.34000	3.80734	3,864,550	17.87	0.00	0	
Total R214 Option											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	17,4€
Total for Bond										181,753,897.56	1,810	1,203,9€
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			709.57100	709.57100	710.55800	710.55800				14,191,420.00	2	51
GOVI On 04/02/2021 GOVI			716.51600	716.51600	717.54700	717.54700				14,330,320.00	2	43
GOVI On 06/05/2021 GOVI			724.19100	724.19100	725.26900	725.26900				0.00	0	
GOVI On 05/08/2021 GOVI			731.99800	731.99800	733.13500	733.13500				0.00	0	
Total GOVI Future										28,521,740.00	4	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			272,820.00000	27.28200	282,690,000			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			272,920.00000	27.29200	282,790,000			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			272,720.00000	27.27200	282,590,000			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			334,130.00000	33.41300	344,440,000			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			333,930.00000	33.39300	344,240,000			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			334,030.00000	33.40300	344,340,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			465,890.00000	46.58900	455,110,000			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			465,790.00000	46.57900	455,010,000			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			465,990.00000	46.59900	455,210,000		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			140,050.00000	14.00500	128,680,000		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			139,950.00000	13.99500	128,580,000		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			139,850.00000	13.98500	128,480,000		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												28,521,740.00	4	1,00
Total for GOVI												28,521,740.00	4	1,00
AL37	On	05/11/2020	Index Future			765.36200	765.36200	766.16600	766.16600			0.00	0	
AL37	On	04/02/2021	Index Future			772.85300	772.85300	773.70200	773.70200			0.00	0	
AL37	On	06/05/2021	Index Future			781.13200	781.13200	782.02800	782.02800			0.00	0	
AL37	On	05/08/2021	Index Future			789.55200	789.55200	790.51000	790.51000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			820.79800	820.79800	822.01700	822.01700			0.00	0	
AL7T	On	04/02/2021	Index Future			828.83200	828.83200	830.10200	830.10200			0.00	0	
AL7T	On	06/05/2021	Index Future			837.71000	837.71000	839.03500	839.03500			0.00	0	
AL7T	On	05/08/2021	Index Future			846.74100	846.74100	848.13500	848.13500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			718.38300	718.38300	719.38000	719.38000			0.00	0	22
ALBI	On	04/02/2021	Index Future			725.41500	725.41500	726.45500	726.45500			0.00	0	
ALBI	On	06/05/2021	Index Future			733.18500	733.18500	734.27300	734.27300			0.00	0	
ALBI	On	05/08/2021	Index Future			741.08900	741.08900	742.23700	742.23700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			257.85300	257.85300	257.53700	257.53700			0.00	0	1,00
IGOV	On	04/02/2021	Index Future			260.44100	260.44100	260.13500	260.13500			0.00	0	
IGOV	On	06/05/2021	Index Future			263.29500	263.29500	262.99700	262.99700			0.00	0	
IGOV	On	05/08/2021	Index Future			266.19600	266.19600	265.91200	265.91200			0.00	0	
Total IGOV Future												0.00	0	1,00
Total For IGOV												0.00	0	1,00
Total for Index												0.00	0	1,22
JIBAR F	On	21/10/2020	Jibar Future			3.33500	96.66500	3.32500	96.67500			0.00	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
JIBAR F On 18/11/2020 Jibar Future			3.33000	96.67000	3.27000	96.73000				0.00	0	
JIBAR F On 15/12/2020 Jibar Future			3.16500	96.83500	3.13500	96.86500				0.00	0	30,0
JIBAR F On 20/01/2021 Jibar Future			3.12000	96.88000	3.10000	96.90000				0.00	0	
JIBAR F On 17/02/2021 Jibar Future			3.06000	96.94000	3.04000	96.96000				0.00	0	
JIBAR F On 17/03/2021 Jibar Future			3.06500	96.93500	3.04500	96.95500				0.00	0	
JIBAR F On 15/06/2021 Jibar Future			3.09000	96.91000	3.08000	96.92000				0.00	0	
JIBAR F On 15/09/2021 Jibar Future			3.20500	96.79500	3.17000	96.83000				0.00	0	30,00
JIBAR F On 15/12/2021 Jibar Future			3.34000	96.66000	3.32000	96.68000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			3.40000	96.60000	3.35000	96.65000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			3.89500	96.10500	3.86500	96.13500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.22000	95.78000	4.16000	95.84000				0.00	0	
Total Jibar Future										0.00	0	60,01
Total For JIBAR FUTURE										0.00	0	60,01
Total for Jibar										0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.12000	90.12000	90.10000	90.10000				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 :										210,275,637.56	1,814	1,266,20
AA06 On 15/04/2021 Spot Bond					0.00000	99.90764				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			5.07500	102.27075	5.07500	102.25687				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	109.78700	10.00000	109.75800				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC123 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.20500	298.05230	4.20500	297.89407				0.00	0	
Total ABCPI3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.51125				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.02832				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.46966	9.65000	102.97898				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.79765				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.51024				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.60557				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.00374				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.29669				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.19735				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.73097				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.40496				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.50944				0.00	0	

Contract 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	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.63435				0.00	0	1,410,000.00
Total ABFN25 SPOT										0.00	0	1,410,000.00
Total For ABFN25										0.00	0	1,410,000.00
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.00500				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.84930				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	102.02882				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.35133				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.65733				0.00	0	800,000.00
Total ABFN30 SPOT										0.00	0	800,000.00
Total For ABFN30										0.00	0	800,000.00
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.82767				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.44154				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.98346				0.00	0	200,000.00
Total ABFN33 SPOT										0.00	0	200,000.00
Total For ABFN33										0.00	0	200,000.00
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.32545				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.60092				0.00	0	200,000.00
Total ABFN35 SPOT										0.00	0	200,000.00
Total For ABFN35										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.87555				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.49043				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.98779				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.93501				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.20143				0.00	0	510,000,00
Total ABFN40 SPOT										0.00	0	510,000,00
Total For ABFN40										0.00	0	510,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.78464				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.37461				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.10146				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.10447				0.00	0	200,000,00
Total ABFN44 SPOT										0.00	0	200,000,00
Total For ABFN44										0.00	0	200,000,00
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.10668				0.00	0	165,000,00
Total ABFN45 SPOT										0.00	0	165,000,00
Total For ABFN45										0.00	0	165,000,00
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.35585				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.69012				0.00	0	
Total ABFN47 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 ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.72630				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.94523				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.36333				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.59874				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.02000	4.02000	4.02000	144.01307				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	58.47098	100.00000	58.31652				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.70500	7.70500	7.70500	133.48563				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.24432	100.00000	15.20386				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	98.02356				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.49500	212.48108	3.49500	212.37244				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	142.74357				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	175.41621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20500	5.20500	5.20500	202.03196				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.91500	5.91500	5.91500	105.08322				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.98000	6.98000	6.98000	120.89999				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.57500	4.57500	4.57500	101.34260				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.99000	6.99000	6.99000	120.84533				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.96500	102.83822	3.96500	102.82724				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.41500	112.09852	4.41500	112.08522				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.63000	104.39839	4.63000	104.38518				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.73500	114.09813	4.73500	114.08361				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.54500	120.98915	6.54500	120.96798				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.75500	120.17913	7.75500	120.15429				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			5.15500	113.29869	5.15500	113.28276				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.86500	110.24652	6.86500	110.22597				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	10.44041	100.00000	10.41705				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.55500	2.55500	2.55500	312.08136				0.00	0	3,937,100,00
Total ABSI2 SPOT										0.00	0	3,937,100,00
Total For ABSI2										0.00	0	3,937,100,00
ABSI4 On 31/01/2022 Spot Bond			1.14000	169.93149	1.14000	169.85532				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.85500	9.85500	9.85500	106.33616				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	100.51314				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.49633				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	269.92325				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	269.92512				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.47551				0.00	0	
Total ACL129 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 ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	100.47805				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.89527				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.49487				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.49487				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.50920				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.50920				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	183.42899				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	186.51029				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.46796				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	99.94104				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.46457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.45194				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.77432				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.05816				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.84882				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.85728				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.84828				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.10042				0.00	0	200,000,00
Total AGL02 SPOT										0.00	0	200,000,00
Total For AGL02										0.00	0	200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	98.39168				0.00	0	840,000,00
Total AGL03 SPOT										0.00	0	840,000,00
Total For AGL03										0.00	0	840,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.09517				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.37584				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.88252				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.01357				0.00	0	210,000,00
Total AHF2A3 SPOT										0.00	0	210,000,00
Total For AHF2A3										0.00	0	210,000,00
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.01357				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.02095				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01236				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01195				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.01648				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.02100				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.03579				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.04030				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.01818				0.00	0	150,000,00
Total AHF5A1 SPOT										0.00	0	150,000,00
Total For AHF5A1										0.00	0	150,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.88100				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.60500	112.66756	5.60500	112.65063				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.93174				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.99938				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.47218				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.18882				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.39897				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.93169				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.99931				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.47200				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.08511				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.09536				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.10222				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.16128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.33500	112.04722	6.33500	112.02813				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.60500	115.42140	5.60500	115.40406				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.77500	93.92280	11.77500	93.89360				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.41000	173.07108	5.41000	172.97365				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.01526				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.28690				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.40519				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.68536				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.94148				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.60120				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.04793				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF13 On 30/06/2021 Spot Bond					0.00000	101.18711				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.56381				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.55500	217.23964	5.55500	217.11650				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.57000	194.95531	5.57000	194.84474				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	101.09244				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.31755				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.76881				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.68200				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.67707				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.66869				0.00	0	
Total ASN134 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 ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.12000	167.87643	2.12000	167.79675				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.10968				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.26834				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.27034				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.16500	167.78290	2.16500	167.70308				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.16819				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.79607				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.62000	168.30852	5.62000	168.21267				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.13340				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.96058				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	100.79401				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	100.55298				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

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 30/06/2022 Spot Bond					0.00000	100.33788				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.62000	94.96047	5.62000	94.90654				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.42501				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.43192				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.46952				0.00	0	18,700,00
Total ASN204 SPOT										0.00	0	18,700,00
Total For ASN204										0.00	0	18,700,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.12037				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.27263				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.78459				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.71367				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.55131				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.42205				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.98092				0.00	0	
Total ASN278 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 ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.96648				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.92836				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.58731				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.39928				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.46290				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.60168				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.58956				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	93.51466				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.71000	5.71000	5.71000	84.78060				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.43660				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.50327				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.11182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.44013				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.73000	93.61543	5.73000	93.56198				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.47129				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	101.00830				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	101.00830				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.42497				0.00	0	16,400,00
Total ASN346 SPOT										0.00	0	16,400,00
Total For ASN346										0.00	0	16,400,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.44644				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.45024				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.45024				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.78447				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.54701				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	100.44095				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.45864				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.89971				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.53415				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.53415				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.53948				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.44516				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.85994				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.49681				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.44179				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.52595				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.65137				0.00	0	
Total ASN419 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 ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	99.89593				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.21959				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.49326				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.49326				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.39699				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.41077				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.56803				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.54298				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.46664				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.07951				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.08032				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	102.53266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.64477				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.18788				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	102.53952				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.91339				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89679				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.32062				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.21349				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.97909				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.45680				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.55125				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.72520				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	96.68500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.68915				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.45512				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.62033				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.60166				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.60646				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.52360				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.48789				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.48019				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.48019				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.78350				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.38951				0.00	0	
Total ASN501 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 ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.33877				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.34202				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.31865	9.00000	100.59178				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.16585	8.18000	100.51545				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.19114	8.36000	100.52679				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.19114	8.36000	100.52679				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.25866				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.16916				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.09408				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			100.00000	29.52851	100.00000	29.33046				0.00	0	4,500,000.00
Total ASN522 SPOT										0.00	0	4,500,000.00
Total For ASN522										0.00	0	4,500,000.00
BAW18 On 05/12/2020 Spot Bond					0.00000	100.70166				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.26500	104.25616	4.26500	104.24405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.00500	106.54699	5.00500	106.53244				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.72398	9.30000	100.69869				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.06274				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23083				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.85489				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.60731				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.28114				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.00500	103.80806	6.00500	100.53968				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.19344				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.25300				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.47169				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.46583				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.80500	7.80500	7.80500	108.07418				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.42722				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.42722				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.42722				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.46500	10.46500	10.46500	107.69850				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.59174				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.44069				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.42389				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.42398				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.43085				0.00	0	
Total BAYA77 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 BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.48659				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.48659				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.49218				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.50148				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.48612				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.50093				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	100.56083				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.57486				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.57486				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.57486				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.58995				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.57545				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.57545				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.60518				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.01342				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.95437				0.00	20,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BCJ15										0.00	20,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.58352				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.41000	7.41000	7.41000	104.11292				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.23180				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.12015				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.28173				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.69138				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			6.60500	110.59236	6.60500	110.57251				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.95353				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.89562				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.50500	108.83778	6.50500	108.81885				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.71761				0.00	4,794,000,000	3,773,000,000
Total BGL12 SPOT										0.00	4,794,000,000	3,773,000,000
Total For BGL12										0.00	4,794,000,000	3,773,000,000
BGL13 On 20/08/2021 Spot Bond			5.60500	106.90928	5.60500	106.89323				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.08414				0.00	0	980,000,000
Total BGL14 SPOT										0.00	0	980,000,000
Total For BGL14										0.00	0	980,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.59262				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.16497				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.48153				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.50009				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.24439				0.00	0	
Total BGL19 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 BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.81497				0.00	2,058,000,000	1,040,000,000
Total BGT01 SPOT										0.00	2,058,000,000	1,040,000,000
Total For BGT01										0.00	2,058,000,000	1,040,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.71422				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.88218				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.88175				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.34500	116.06795	5.34500	116.05132				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.55922				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.25257				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.20046				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.16495				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86790				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.16869				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.03304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.32051				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	100.38475				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	100.05626				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.21869				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2020 Spot Bond					0.00000	100.74940				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.84227				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.85572				0.00	0	7,000,00
Total BPPF20 SPOT										0.00	0	7,000,00
Total For BPPF20										0.00	0	7,000,00
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.26085				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.08762				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF24 On 03/08/2021 Spot Bond					0.00000	101.12936				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	101.21689				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.12722				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.13752				0.00	0	20,000.00
Total BPPF27 SPOT										0.00	0	20,000.00
Total For BPPF27										0.00	0	20,000.00
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.48515				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.15144				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.41303				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.20500	108.76408	4.20500	108.75178				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.16773				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.08592				0.00	0	700,000.00
Total CBL29 SPOT										0.00	0	700,000.00
Total For CBL29										0.00	0	700,000.00
CCT01 On 23/06/2023 Spot Bond			6.90500	117.75129	6.90500	117.72945				0.00	0	
Total CCT01 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 CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.43000	113.99709	8.43000	113.97137				0.00	0	256,831,90
Total CCT02 SPOT										0.00	0	256,831,90
Total For CCT02										0.00	0	256,831,90
CCT03 On 15/03/2025 Spot Bond			8.25500	111.68166	8.25500	111.65672				0.00	0	1,600,000,00
Total CCT03 SPOT										0.00	0	1,600,000,00
Total For CCT03										0.00	0	1,600,000,00
CCT04 On 17/07/2027 Spot Bond			9.20500	107.44422	9.20500	105.31286				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.00540	10.00000	109.97560				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	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.73020				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.43046				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.78855				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.47559				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.85169				0.00	4,154,800	2,077,40
Total CGR45 SPOT										0.00	4,154,800	2,077,40
Total For CGR45										0.00	4,154,800	2,077,40
CGR46 On 28/02/2023 Spot Bond					0.00000	101.12083				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.20288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.07484				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.02861	3.14000	157.87054				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.09000	2.09000	2.09000	158.71359				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.82446	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	99.97434				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.37500	113.56212	6.37500	113.54242				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN365 On 20/03/2024 Spot Bond			8.70700	113.53622	8.70700	120.36100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.60577				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.93736				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.13316				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.20000	102.77304	5.20000	102.75870				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.74495	10.98000	99.71550				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	116.87700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.98121				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.92099	6.50000	117.62900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.16400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.45859				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	99.93130				0.00	0	
Total CLN387 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 CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.46288				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.07217				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.06275				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41 On 20/12/2020 Spot Bond					0.00000	100.61835				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.71740				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	
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	100.74767				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	100.79431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.53856				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	100.50071				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43 On 03/02/2021 Spot Bond					0.00000	101.49164				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44 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	
CLN44 On 24/05/2021 Spot Bond			5.10000	108.24230	5.10000	108.22749				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.09000	167.93882	2.09000	167.85925				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			6.17500	126.95346	6.17500	126.87952				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.41500	125.75493	6.41500	125.68090				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.11100				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	101.03499				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.20747				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.40782				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.80500	106.68176	5.80500	106.66490				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.94268				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.39327				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.98802				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.14880				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	98.22900				0.00	0	
Total CLN475 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	50.09039	100.00000	49.98013				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	101.37950				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.59647				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.53705				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.30000	108.40112	5.30000	108.38563				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	106.19813	10.16000	109.61400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.60500	108.02232	5.60500	108.00609				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.98502				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.54625				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.84834				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.00500	115.18481	6.00500	115.16599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.75513				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	100.96313				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.15926				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.16866				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.44035				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.94550				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN506 On 20/12/2022 Spot Bond					0.00000	100.85659				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.86150				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.12327				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.02555	9.96000	100.99842				0.00	0	500,000,00
Total CLN516 SPOT										0.00	0	500,000,00
Total For CLN516										0.00	0	500,000,00
CLN517 On 30/10/2022 Spot Bond			10.01000	99.81337	10.01000	99.78673				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51{ On 25/11/2022 Spot Bond					0.00000	100.95949				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51{ On 30/06/2022 Spot Bond			9.60000	102.99007	9.60000	100.37853				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52{ On 12/03/2023 Spot Bond					0.00000	100.56310				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52{ On 27/02/2023 Spot Bond					0.00000	100.82337				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52{ On 13/05/2021 Spot Bond					0.00000	101.04885				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52{ On 09/09/2022 Spot Bond			9.20000	101.09927	9.20000	101.07416				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52{ On 24/04/2021 Spot Bond					0.00000	99.94489				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52{ On 26/04/2023 Spot Bond					0.00000	100.52592				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52{ On 21/02/2024 Spot Bond					0.00000	102.67503				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52{ On 25/11/2022 Spot Bond					0.00000	102.13667				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52{ On 29/11/2021 Spot Bond					0.00000	101.52887				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53{ On 12/03/2021 Spot Bond					0.00000	100.52488				0.00	0	
Total CLN530 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 CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.56310				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.50503				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.01894				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.63500	8.63500	8.63500	109.22895				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.46620				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.94271				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02591				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	121.14400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.79874				0.00	28,546,990,000	14,273,495,000
Total CLN542 SPOT										0.00	28,546,990,000	14,273,495,000
Total For CLN542										0.00	28,546,990,000	14,273,495,000
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02468				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.10500	110.45104	8.10500	110.42720				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.15500	107.66329	8.15500	107.63952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.24500	112.30481	8.24500	112.28017				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.25764				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.80940				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.05474				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.05372				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.91119				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.03206				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.24100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.13199				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	102.89018	10.19000	104.37107				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.10500	111.42012	8.10500	112.87927				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.11178				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.85555				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.90297				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.74417				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.06314				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.18647				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.54316				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.33500	109.65172	8.33500	111.08706				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.11192				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.92629				0.00	0	
Total CLN573 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 CLN573										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.06903				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.54920				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 25/04/2023 Spot Bond					0.00000	102.39900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.55541				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.01671				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.31458				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.09247				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.74915				0.00	55,000,000,000	27,500,000,000
Total CLN582 SPOT										0.00	55,000,000,000	27,500,000,000
Total For CLN582										0.00	55,000,000,000	27,500,000,000
CLN58 On 16/09/2025 Spot Bond					0.00000	100.63988				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.01236				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.72784				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.25990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.63525				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.51132				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.50248				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.62719				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.54019				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.39500	131.99755	4.39500	107.28856				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89512				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.33922				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.89512				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	103.74342				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.29567				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.57575				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.50248				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.50248				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.83073				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.10372				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.99564				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.15082				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.01852				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.87906				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.47782	9.32000	104.45181				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	

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 CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.98631				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.14974				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.68204				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.84692				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.74908				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.39203				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.50071				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.53443				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.72782				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.26978				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.26512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.17097				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	99.94163				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.77500	108.91453	5.77500	108.89768				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.11066				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.47639				0.00	0	650,000,00
Total CLN627 SPOT										0.00	0	650,000,00
Total For CLN627										0.00	0	650,000,00
CLN627 On 31/07/2034 Spot Bond			12.50500	80.94480	12.50500	80.91812				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.86328				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.80500	104.33888	8.80500	104.31445				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.10543				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.86495				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63: On 09/10/2034 Spot Bond					0.00000	100.25135				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	101.07250				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.20486				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.88091				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2021 Spot Bond					0.00000	101.03905				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.96654				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.20486				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.01264				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.88598				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.49229				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	101.33387				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.49321				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.77026				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.87313				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.79782				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	91.41100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.56806				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.18858				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.47553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.48146				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.50079				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	95.94700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	86.52700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	88.83500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	114.05100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.27838				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.35796				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.33039				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.43766				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.60252				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	100.88590				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.22230				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 09/03/2022 Spot Bond					0.00000	100.63255				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.01391	132.94121	5.01391	107.97817				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.01391	132.94121	5.01391	107.97886				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 18/06/2021 Spot Bond					0.00000	100.91414				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.24846				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.31819				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 02/06/2021 Spot Bond					0.00000	101.29872				0.00	0	200,000,00
Total CLN678 SPOT										0.00	0	200,000,00
Total For CLN678										0.00	0	200,000,00
CLN67(On 21/12/2026 Spot Bond					0.00000	100.46289				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.74489				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.27112				0.00	0	
Total CLN681 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 CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.62688				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.44098				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.45446				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.08082				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.53104				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.54700				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.54671				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	100.47551				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 01/07/2021 Spot Bond					0.00000	100.32679				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.47551				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.34971				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.61109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.26333				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.26963				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.86482				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.27791				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.06067				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.69528				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.95507				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.62216				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.78886				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.09244				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.45604				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.84917				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.35305				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.58455				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.46353				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	81.90441				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.15553				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.40789				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.39026				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.46689				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.46689				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.46689				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	80.91189				0.00	0	
Total CLN717 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 CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.18309				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.18023				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.87792				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,00
Total CLN721 SPOT										0.00	0	9,000,000,00
Total For CLN721										0.00	0	9,000,000,00
CLN722 On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,00
Total CLN722 SPOT								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,00
Total For CLN722								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,00
CLN81 On 18/04/2028 Spot Bond			7.41000	104.13373	7.41000	104.11292				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.02153				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.05500	116.76468	7.05500	116.74256				0.00	0	13,330,000,00
Total COJ05 SPOT										0.00	0	13,330,000,00
Total For COJ05										0.00	0	13,330,000,00
COJ07 On 23/03/2021 Spot Bond			5.51500	103.03912	5.51500	103.02389				0.00	0	800,000,00
Total COJ07 SPOT										0.00	0	800,000,00
Total For COJ07										0.00	0	800,000,00
COJ08 On 22/06/2026 Spot Bond			9.25500	113.35225	9.25500	113.32423				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.78500	117.96958	5.78500	117.95120				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			6.44000	106.44577	6.44000	106.42723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.66500	103.34282	9.66500	103.31603				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			9.75500	102.03802	9.75500	102.01147				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			8.80500	8.80500	8.80500	111.90704				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.47684				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.74078				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.47545				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.54842				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.34334				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.63141				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.57898				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.88971				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	99.86252				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.65117				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.44907				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.37039				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.13247				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.86573				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.04725				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.50500	8.50500	8.50500	110.98701				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.43562				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.41225				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.55500	105.31889	5.55500	105.30313				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.94500	110.28889	5.94500	110.27134				0.00	0	3,700,00
Total DV23 SPOT										0.00	0	3,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV23										0.00	0	3,700,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.77640	100.00000	24.72187				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.77640	100.00000	24.72187				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.47500	114.36373	5.47500	114.34695				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	101.71157	9.69000	101.68543				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.71157	9.69000	101.68543				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51500	94.33153	11.51500	94.30284				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	101.78286	10.10000	101.75562				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.78286	10.10000	101.75562				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	100.41476				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	99.98817				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.75196				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.94414				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.41650				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.21453				0.00	0	
Total DVF22C SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	96.93186				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.42196				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.71562				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.59419				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.64279				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.64496				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.20955				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.86320				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.31887				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.85450				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.00783				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.05849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	109.96168	4.30000	109.94897				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.01000	107.33882	5.01000	107.32415				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.91500	113.29905	5.91500	113.28081				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81500	96.75514	5.81500	96.69944				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.62000	84.52354	5.62000	84.47554				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	130.94431	2.25000	130.88171				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88000	129.71697	4.88000	131.57889				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.90200	116.70105	4.90200	116.63700				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.95000	112.75890	4.95000	112.69689				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.47500	99.59077	5.47500	99.53453				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.59000	86.63925	5.59000	86.59011				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	130.94431	2.25000	130.88171				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	140.91768				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	138.67038				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	106.42470				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	105.48497				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	106.09176				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	104.47096				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	97.00417				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.21500	103.30831	5.21500	103.29384				0.00	0	10,000,000.00
Total EMM02 SPOT										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 For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.82500	108.34034	8.82500	108.31493				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			11.36500	11.36500	11.36500	97.64833				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.71500	11.71500	11.71500	96.77278				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			8.90500	8.90500	8.90500	106.14776				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.90500	8.90500	8.90500	107.43295				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.07500	12.07500	12.07500	81.40633				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.75500	10.75500	10.75500	103.34865				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.07500	12.07500	12.07500	97.56019				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.63549				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.99641				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.68983				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.43369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.78730				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.74411				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.57123				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.18664				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.96319				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.72588				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.61461				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63298				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.54218				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.52688				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.07566				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.76864				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.97173				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.47003				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	100.68053				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.70051				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.08358				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.64370				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.94501				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.89992				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.01707				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.90893				0.00	0	
Total ERS3C7 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 ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600			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	100.95398			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.88554			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.86388			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.99902			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.42500	112.01951	5.42500	112.00323			0.00	0	8,800,00
Total ES23 SPOT									0.00	0	8,800,00
Total For ES23									0.00	0	8,800,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.41518	10.00000	102.38803			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.02500	99.68545	8.02500	99.66391		73,830,000,000,000.00	9,200,000,000	11,115,700,00	
Total ES26 SPOT								73,830,000,000,000.00	9,200,000,000	11,115,700,00	
Total For ES26								73,830,000,000,000.00	9,200,000,000	11,115,700,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.44521	7.85000	100.42397			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.89000	72.17403	11.86500	72.27926		28,536,000,000,000.00	2,400,000,000	4,939,400,00	
Total ES33 SPOT								28,536,000,000,000.00	2,400,000,000	4,939,400,00	
Total For ES33								28,536,000,000,000.00	2,400,000,000	4,939,400,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.77588	7.50000	100.75539			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.42500	70.72972	12.42500	70.70644		84,490,000,000,000.00	6,800,000,000	4,920,000,00	

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 ES42 SPOT									14,490,000,000,000.00	6,800,000,000	4,920,000,000
Total For ES42									14,490,000,000,000.00	6,800,000,000	4,920,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	99.95452	8.50000	99.93179			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.05529			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.52687			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.47537			0.00	24,000,000	8,000,000
Total EXX05 SPOT									0.00	24,000,000	8,000,000
Total For EXX05									0.00	24,000,000	8,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.47127			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15396			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.89425			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.92684			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.97185			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.90157			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.13999			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.94522				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.25738				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.33500	5.33500	5.33500	106.64106				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.80414				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.29726				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.27500	103.10595	6.27500	103.08874				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.17966				0.00	0	20,000,0€
Total FRB20 SPOT										0.00	0	20,000,0€
Total For FRB20										0.00	0	20,000,0€
FRB21 On 24/11/2021 Spot Bond					0.00000	103.88453				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.10879				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.27045				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.57827				0.00	0	309,792,0€
Total FRB24 SPOT										0.00	0	309,792,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRB24										0.00	0	309,792,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.83300				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.78470				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.60500	110.87441	8.60500	110.84888				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.78500	2.78500	2.78500	310.05445				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	142.91626				0.00	0	167,000,00
Total FRBI25 SPOT										0.00	0	167,000,00
Total For FRBI25										0.00	0	167,000,00
FRBI28 On 31/03/2028 Spot Bond			4.48000	181.38707	4.48000	181.28931				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	93.90349				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	202.43511				0.00	0	1,000,000,00
Total FRBI33 SPOT										0.00	0	1,000,000,00
Total For FRBI33										0.00	0	1,000,000,00
FRBI46 On 31/03/2046 Spot Bond			5.81500	79.42830	5.81500	79.38265				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.81000	80.47037	5.81000	80.42426				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.45006	3.45006	3.45006	99.54569				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.39620	5.39620	5.39620	80.84202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.47616	5.47616	5.47616	80.08968				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.57500	4.57500	4.57500	135.21597				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	80.52454				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.20000	167.71021	2.20000	167.63025				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.06000	165.93802	3.06000	165.85508				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 20/12/2020 Spot Bond					0.00000	100.87539				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.31605				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.56304				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.91721				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.59653				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.66964				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.33598				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.15984				0.00	0	950,000,00
Total FRC272 SPOT										0.00	0	950,000,00
Total For FRC272										0.00	0	950,000,00
FRC27: On 02/05/2028 Spot Bond			9.80000	104.62763	9.80000	104.60043				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.57117				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.57340				0.00	0	
Total FRC276 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 FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.66061				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.88941				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.51762				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.48876				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.04469				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.45624				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.51380				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	106.61126				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.44774				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.40888				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	99.93130				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.01089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.01007				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.03455				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.05339				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.62142				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.60162				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	100.80865				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.29948				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.29515				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.95429				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.29547				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.39696				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

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 27/02/2023 Spot Bond					0.00000	100.75807				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.15217				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.43761				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.50744				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.56000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.91000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.55961				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	110.20000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	93.18105				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.58745				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.33426				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	97.81249				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.55951				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	99.94217				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.57301				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.51320				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.27392				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.55966				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.27993				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.78980				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.09458				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.09826				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.24099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.24099				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.56262				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.86940				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	104.44699				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.07683				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.64889				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.34342				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.56575				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.66702				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.84946				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.45873				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.10581				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.15425				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.42644				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.32744				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	166.30666				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	166.43012				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.76000	2.76000	2.76000	166.47130				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.20500	89.40746	5.20500	89.35747				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.52000	96.20380	5.52000	96.14943				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.75689				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.97375				0.00	1,000,000,000	500,000,000
Total FRJ21 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ21										0.00	1,000,000,000	500,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.71779				0.00	0	250,000,000
Total FRJ22 SPOT										0.00	0	250,000,000

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 FRJ22										0.00	0	250,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.39207				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61494				0.00	0	10,000,00
Total FRJ24 SPOT										0.00	0	10,000,00
Total For FRJ24										0.00	0	10,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.01427				0.00	0	420,000,00
Total FRJ25 SPOT										0.00	0	420,000,00
Total For FRJ25										0.00	0	420,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.80421				0.00	0	200,000,00
Total FRJ26 SPOT										0.00	0	200,000,00
Total For FRJ26										0.00	0	200,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.57106				0.00	0	10,000,000,00
Total FRJ27 SPOT										0.00	0	10,000,000,00
Total For FRJ27										0.00	0	10,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.23808				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.99800	4.99800	4.99800	112.04339				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	97.15805				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.36918				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	99.98768				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.58000	95.45545	5.58000	95.40132				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.50500	196.21233	5.50500	196.10135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.72000	93.73672	5.72000	93.68325				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.53500	5.53500	5.53500	195.52014				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.12500	137.74594	4.12500	137.67319				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	122.60088	3.70500	122.53748				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.57000	95.57967	5.57000	95.52551				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65500	193.32654	5.65500	193.21640				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.70500	192.37623	5.70500	192.26642				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.65500	175.03776	3.65500	140.29471				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.73500	191.80882	5.73500	191.69918				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.72000	93.73672	5.72000	93.68325				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.43000	170.41154	5.43000	170.31534				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.47000	85.15064	6.47000	85.10039				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.32000	171.64279	5.32000	171.54641				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.38000	170.96995	5.38000	170.87366				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.24500	182.47256	6.24500	182.36578				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.40000	85.90972	6.40000	85.85917				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	93.68325				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.70000	93.97992	5.70000	93.92636				0.00	0	1,100,000,00
Total FRS136 SPOT										0.00	0	1,100,000,00
Total For FRS136										0.00	0	1,100,000,00
FRS137 On 31/03/2028 Spot Bond			5.19000	173.11102	5.19000	173.01441				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.01500	186.61164	6.01500	186.50357				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.32000	171.64279	5.32000	171.54641				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.32000	171.64279	5.32000	171.54641				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.61000	168.41846	5.61000	168.32258				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.42500	136.10235	4.42500	136.02939				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.90000	168.33470	1.90000	168.25581				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.67000	167.76002	5.67000	167.66426				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.71000	167.32272	5.71000	167.22702				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.39500	136.26570	4.39500	136.19275				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.18500	173.16778	5.18500	173.07116				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.72000	5.72000	5.72000	167.11790				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.24720				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.18045				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.70000				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.09578				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	12.33190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.82871				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.83771				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.08320				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.09212				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	14.80824				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.49787				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.37995				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	127.97281				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	144.44814				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	141.04466				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	154.68330				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	124.32565				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.19038				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.05040				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.21037				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.06351				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.84551				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	106.76536				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.11899				0.00	0	
Total FRS206 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 FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	114.95697				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	129.18485				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.91489				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	129.69180				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	120.14036				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	104.31042				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	103.69240				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.39124				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	103.04376				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.44023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	104.19303				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	103.03468				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.45873				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	103.09407				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.20173				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	102.75144				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	101.08335				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	94.62274				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	95.79727				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	95.18568				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	101.56945				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	100.38104				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	309.52837				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.58500	311.96811	2.58500	311.81606				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.58500	2.58500	2.58500	311.81606				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.14000	169.93149	1.14000	169.85532				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	99.93176				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.39000	169.40388	1.39000	169.32681				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.18385				0.00	0	
Total FRS62 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 FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.42000	88.51062	5.42000	88.46083			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02500	63.24909	5.02500	93.49781			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	140.91653			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.82500	3.82500	3.82500	139.33993			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.64500	3.64500	3.64500	302.61810			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.52500	4.52500	4.52500	108.23636			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.00000	121.10419	6.00000	121.08463			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.20500	116.75377	6.20500	116.73438			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.83500	113.39883	6.83500	113.37790			0.00	0	500,000,00
Total FRX26 SPOT									0.00	0	500,000,00
Total For FRX26									0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			6.95500	117.70649	6.95500	117.68426		120,072,803,805,500.00	17,264,242,100	10,000,000,00	
Total FRX27 SPOT								120,072,803,805,500.00	17,264,242,100	10,000,000,00	
Total For FRX27								120,072,803,805,500.00	17,264,242,100	10,000,000,00	
FRX28 On 26/07/2028 Spot Bond			7.41500	118.16786	7.41500	118.14448		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			8.63500	109.21590	8.63500	109.19080		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 FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.01500	104.81887	9.01500	104.79376				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.60500	106.91947	9.60500	106.89192				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.51500	71.63786	11.51500	71.61583				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.28130				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.34162				0.00	0	80,000,00
Total FS6A3 SPOT										0.00	0	80,000,00
Total For FS6A3										0.00	0	80,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.83929				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.74813				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.79628				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.82551				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.83411				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.28276				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL04 On 05/06/2021 Spot Bond					0.00000	101.04819				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.65533				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.75239				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.57796				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.78785				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.83822				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.18373				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	103.03558	4.63000	102.97971				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.59788				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.07772				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.14005				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.18936				0.00	0	20,000,00
Total GRT16 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 GRT16										0.00	0	20,000,00
GRT17 On 17/10/2023 Spot Bond			5.50500	112.78621	5.50500	112.76938				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.53203				0.00	0	319,000,00
Total GRT19 SPOT										0.00	0	319,000,00
Total For GRT19										0.00	0	319,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.18830				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.55500	104.11698	8.55500	104.09303				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.08012				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.26817				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.22045				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.95914				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.51474				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.62152				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.51747				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.54030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.83721				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.73912				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	96.81912				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.98017				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.33534				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.20195				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.29785				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.85351				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.24927				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.02424				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.88057				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT43 On 24/03/2025 Spot Bond					0.00000	100.36139				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.37613				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.40523				0.00	6,440,000,000	3,220,000,000
Total GRT45 SPOT										0.00	6,440,000,000	3,220,000,000
Total For GRT45										0.00	6,440,000,000	3,220,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.38338				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.82674				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.30203				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	102.09724				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.98087				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.07306				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.72099				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.39858				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.28619				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	98.48370			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.97767			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.82863			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.66879			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.61232			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600			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	100.31992			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.29893			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.29300			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.18500	306.72242	3.18500	306.56794			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.54500	3.54500	3.54500	308.27485			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.25500	108.93287	10.25500	102.19419		15,792,700,000,000.00	1,540,000,000	770,000,00	

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									15,792,700,000,000.00	1,540,000,000	770,000,000
Total For HWAY30									15,792,700,000,000.00	1,540,000,000	770,000,000
HWAY3 On 28/02/2033 Spot Bond			5.53500	71.21058	5.53500	89.24067			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.92500	84.19714	11.92500	84.17063			0.00	0	4,450,000,000
Total HWAY34 SPOT									0.00	0	4,450,000,000
Total For HWAY34									0.00	0	4,450,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.13221	100.00000	11.10770			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.95500	83.52278	11.95500	83.49642			0.00	0	5,020,000,000
Total HWAY35 SPOT									0.00	0	5,020,000,000
Total For HWAY35									0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.13150	100.00000	11.10699			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	100.29433			0.00	0	40,100,000,000
Total HWF11 SPOT									0.00	0	40,100,000,000
Total For HWF11									0.00	0	40,100,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.11142			0.00	0	10,000,000,000
Total HWF12 SPOT									0.00	0	10,000,000,000
Total For HWF12									0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.74664			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.96000	144.34900	2.97500	144.18994		002,870,040,160,000.00	338,807,446,000	220,412,625,200	
Total I2025 SPOT								12,870,040,160,000.00	338,807,446,000	220,412,625,200	
Total For I2025								12,870,040,160,000.00	338,807,446,000	220,412,625,200	
I2029 On 31/03/2029 Spot Bond			4.16000	100.35488	4.16000	100.30166		364,006,656,000,000.00	87,501,600,000	223,716,832,900	
Total I2029 SPOT								14,006,656,000,000.00	87,501,600,000	223,716,832,900	
Total For I2029								14,006,656,000,000.00	87,501,600,000	223,716,832,900	

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			4.70500	94.22134	4.70500	94.16992			210,146,754,800,000.00	44,664,560,000	108,559,571,800
Total I2033 SPOT									10,146,754,800,000.00	44,664,560,000	108,559,571,800
Total For I2033									10,146,754,800,000.00	44,664,560,000	108,559,571,800
I2038 On 31/01/2038 Spot Bond			4.81500	105.55488	4.82000	105.42711			158,914,385,190,000.00	33,004,026,000	271,879,401,300
Total I2038 SPOT									158,914,385,190,000.00	33,004,026,000	271,879,401,300
Total For I2038									158,914,385,190,000.00	33,004,026,000	271,879,401,300
I2046 On 31/03/2046 Spot Bond			4.81500	93.50410	4.81500	93.45287			199,796,431,590,000.00	41,494,586,000	256,316,331,300
Total I2046 SPOT									199,796,431,590,000.00	41,494,586,000	256,316,331,300
Total For I2046									199,796,431,590,000.00	41,494,586,000	256,316,331,300
I2050 On 31/12/2050 Spot Bond			4.81000	95.80220	4.81000	95.74986			399,383,352,420,000.00	83,031,882,000	231,770,635,000
Total I2050 SPOT									399,383,352,420,000.00	83,031,882,000	231,770,635,000
Total For I2050									399,383,352,420,000.00	83,031,882,000	231,770,635,000
IBL101 On 24/05/2022 Spot Bond			5.32000	5.32000	5.32000	109.36698			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.19344			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.30500	305.68637	3.30500	305.53143			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.04214			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.79642			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.04866			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.83531			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.88174			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	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.49442				0.00	0	20,000,00
Total IBL123 SPOT										0.00	0	20,000,00
Total For IBL123										0.00	0	20,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92142				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.13353				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.83933				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.16736				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.01500				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.38756				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.01070				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.84683				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.79055				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.63805				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.56754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.84602				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.80402				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.79970				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.49251				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.44613				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.25203				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.69070				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.72235				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.89832				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.25000	1.25000	1.25000	169.62249				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/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
IBL60 On 17/02/2024 Spot Bond			5.96500	114.59253	5.96500	114.57424				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.21147				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.54000	169.08843	1.54000	169.01081				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.95673				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.39500	115.25384	4.39500	115.24022				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.34427				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.20500	107.81263	4.20500	107.80045				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	70.76299	100.00000	70.60723				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	100.91680				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.45476				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.61370				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.20500	99.98574	5.20500	100.00000				0.00	0	
Total IDCG03 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 IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.75500	110.11737	7.75500	110.09460				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.99707				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.26500	111.03911	10.26500	111.19339				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.65142				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.37500	115.53755	8.37500	115.51165				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.91822				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.61954				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.92773				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.60909				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.28247				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.03308				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.49066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.69252				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.41005				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.43776				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.63872				0.00	0	220,000,00
Total IDCG22 SPOT										0.00	0	220,000,00
Total For IDCG22										0.00	0	220,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.90159				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.51044				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.25500	108.35107	7.25500	108.32997				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.06000	101.93772	5.06000	101.92393				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.78062				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING375 On 24/02/2023 Spot Bond					0.00000	101.29317				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.76831				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.13861				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.82616				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.96218				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.50500	104.32128	6.50500	104.30305				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.34311				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			165,000,000,000.00	1,650,000,000	1,650,000,000	
Total INLV06 SPOT									165,000,000,000.00	1,650,000,000	1,650,000,000	
Total For INLV06									165,000,000,000.00	1,650,000,000	1,650,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600			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	100.68670			0.00	0		
Total IPF13 SPOT									0.00	0		
Total For IPF13									0.00	0		
IPF15 On 17/12/2020 Spot Bond					0.00000	100.51395			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	100.50538				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.40920				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.41735				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.42550				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.95988				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.54233				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.14628				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.09964				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.03307				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.05255				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.36861				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.56514				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	10,000,00
Total For IPF31										0.00	0	10,000,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.30002				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.53719				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.62539	2.75000	100.61792				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.08000	163.33874	6.08000	163.24371				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.76104				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.50500	104.17419	6.50500	104.15599				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.85683				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.73574				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.60398				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.64000	3.64000	3.64000	164.67278				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.47913				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			7.32500	104.90087	7.32500	104.88002				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.92156				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.34000	7.34000	7.34000	110.48803				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.77738				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.14000	167.83484	2.14000	167.75510				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.82529				0.00	140,000,000	70,000,000
Total IV046 SPOT										0.00	140,000,000	70,000,000
Total For IV046										0.00	140,000,000	70,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	99.08283				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.98000	164.40470	5.98000	164.30947				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	100.31103				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.50500	101.46669	10.50500	101.43846				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.82000	109.41355	5.82000	109.39640				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.35826				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.36762				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.36138				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.58167				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.47000	106.55503	5.47000	106.53941				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.58878				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.14296				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.22214				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.53070				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.83410				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.86849				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.70720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.61095				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.66315				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.41652				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.19656				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.13615				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.71949				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	101.02905				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	800,000,00
Total IVC155 SPOT										0.00	0	800,000,00
Total For IVC155										0.00	0	800,000,00
IVC156 On 22/04/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.31189				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	100.51496				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.57982				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.35827				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.83539				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.83777				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.02054				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.90816				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.66375				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.30520				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.20221				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.06362				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.37754				0.00	0	
Total IVC180 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 IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.95988				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.01504				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.52317				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.38254				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.09547				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.96878				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.89600				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.82333				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.75076				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.67830				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.60594				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.53369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.49245				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.45125				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	99.16323				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.09067				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.01823				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										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	100.56392				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.12171				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.80500	103.19928	6.80500	103.18041				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.76857				0.00	32,000,000	16,000,000
Total KAP012 SPOT										0.00	32,000,000	16,000,000
Total For KAP012										0.00	32,000,000	16,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	98.26126				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01312				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.66720				0.00	100,000,000	50,000,000
Total KAP015 SPOT										0.00	100,000,000	50,000,000
Total For KAP015										0.00	100,000,000	50,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	99.47164				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.04842				0.00	300,000,000	300,000,000
Total KAP017 SPOT										0.00	300,000,000	300,000,000
Total For KAP017										0.00	300,000,000	300,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	100.51173				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.34500	126.69362	8.34500	126.66548				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.76820				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.65649				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.28500	109.76483	6.28500	109.74628				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.72185				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.80500	105.24038	8.80500	105.21547				0.00	0	
Total LBK24 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 LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.99928				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.10989				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.32500	96.10466	12.32500	96.07343				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.35500	104.46290	9.35500	104.43680				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.90684				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.48347				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.08035				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.18503				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.01995				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.60969				0.00	0	170,000,00
Total LBK37 SPOT										0.00	0	170,000,00
Total For LBK37										0.00	0	170,000,00
LBK38 On 16/02/2023 Spot Bond					0.00000	83.04790				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.89957				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	100,000,00
Total For LGL05										0.00	0	100,000,00
LGL06 On 04/10/2022 Spot Bond			5.85500	108.41551	5.85500	108.39831				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	101.80382				0.00	0	200,000,00
Total LGL07 SPOT										0.00	0	200,000,00
Total For LGL07										0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.28428				0.00	0	20,000,00
Total LGL08 SPOT										0.00	0	20,000,00
Total For LGL08										0.00	0	20,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.98313				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.43795				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.71117				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.81246				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.52583				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.79290				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.83125				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.84215				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM03 On 25/11/2024 Spot Bond					0.00000	101.17252				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.20418				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.85128				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.88565				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.91143				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.61711				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.77611				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.06935				0.00	0	130,000,00
Total MBF061 SPOT										0.00	0	130,000,00
Total For MBF061										0.00	0	130,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.80387				0.00	8,900,000,000	18,900,000,00
Total MBF063 SPOT										0.00	8,900,000,000	18,900,000,00
Total For MBF063										0.00	8,900,000,000	18,900,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	99.86159				0.00	850,000,000	20,850,000,00
Total MBF065 SPOT										0.00	850,000,000	20,850,000,00
Total For MBF065										0.00	850,000,000	20,850,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.53875				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.71161				0.00	0	200,000,00
Total MBP038 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP038										0.00	0	200,000,00
MBP03 On 23/02/2021 Spot Bond					0.00000	100.84094				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.77438				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.11392				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	99.95170				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.93882				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.29223				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.43532				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.38363				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.72580				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.29225				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.29878				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.91323				0.00	5,000,000,000	5,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total MBP050 SPOT										0.00	5,000,000,000	5,100,000,000
Total For MBP050										0.00	5,000,000,000	5,100,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.46793				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.63000	103.13551	4.63000	103.12267				0.00	0	40,000,000
Total MMIG02 SPOT										0.00	0	40,000,000
Total For MMIG02										0.00	0	40,000,000
MMIG0 On 12/08/2025 Spot Bond			7.30000	7.30000	7.30000	118.13105				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.36500	111.43912	5.36500	111.42309				0.00	0	1,063,000,000
Total MMIG05 SPOT										0.00	0	1,063,000,000
Total For MMIG05										0.00	0	1,063,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.88137				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.44471				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.62564				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.90500	110.03759	7.90500	110.01429				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.01238				0.00	0	50,000,000
Total MTN07 SPOT										0.00	0	50,000,000
Total For MTN07										0.00	0	50,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	99.82330				0.00	3,560,000,000	1,780,000,000
Total MTN09 SPOT										0.00	3,560,000,000	1,780,000,000
Total For MTN09										0.00	3,560,000,000	1,780,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	98.75931				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.44204				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.22991				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.43084				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.99413				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.03345				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.90857				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.76890				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.14486				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.64529				0.00	0	10,000,00
Total MTN19 SPOT										0.00	0	10,000,00
Total For MTN19										0.00	0	10,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	100.43205				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.99163				0.00	3,180,000,000	1,610,000,00
Total MTN21 SPOT										0.00	3,180,000,000	1,610,000,00
Total For MTN21										0.00	3,180,000,000	1,610,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.89016				0.00	0	
Total MTN22 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 MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.85500	105.59378	7.85500	103.65324				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.88072				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.09284				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.88707				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.87102				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.87102				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.76318				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.30005				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.44694				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.46701				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.60986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.15929				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.40223				0.00	0	82,499,40
Total N7B25 SPOT										0.00	0	82,499,40
Total For N7B25										0.00	0	82,499,40
N7C25 On 20/03/2022 Spot Bond					0.00000	100.52596				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.63096				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.72738				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.42500	109.00647	5.42500	108.99062				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.90500	112.74209	5.90500	112.72425				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.78500	110.02636	8.78500	110.00065				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.69267				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.31321				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.17745				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	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
NBG04/ On 25/10/2022 Spot Bond					0.00000	100.04765			0.00	0	200,000,00
Total NBG04G SPOT									0.00	0	200,000,00
Total For NBG04G									0.00	0	200,000,00
NBG05/ On 25/10/2024 Spot Bond					0.00000	99.95050			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11/ On 28/11/2020 Spot Bond			5.02000	103.94535	5.02000	103.93112		647,580,000,000.00		129,000,000	143,000,00
Total NBK11A SPOT								647,580,000,000.00		129,000,000	143,000,00
Total For NBK11A								647,580,000,000.00		129,000,000	143,000,00
NBK12/ On 19/03/2021 Spot Bond			5.20500	102.54048	5.20500	102.52616		0.00		0	
Total NBK12A SPOT								0.00		0	
Total For NBK12A								0.00		0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.87909	9.38000	100.85411		0.00		0	
Total NBK12A/R208 SPOT								0.00		0	
Total For NBK12A/R208								0.00		0	
NBK13/ On 19/03/2024 Spot Bond			5.47000	113.98031	5.47000	113.96332		0.00		0	
Total NBK13A SPOT								0.00		0	
Total For NBK13A								0.00		0	
NBK14/ On 25/06/2021 Spot Bond			4.32500	106.28921	4.32500	106.27678		0.00		0	
Total NBK14A SPOT								0.00		0	
Total For NBK14A								0.00		0	
NBK15/ On 11/02/2022 Spot Bond			4.77000	106.74696	4.77000	106.73329		0.00		0	
Total NBK15A SPOT								0.00		0	
Total For NBK15A								0.00		0	
NBK16/ On 12/02/2025 Spot Bond			5.90500	115.09553	5.90500	115.07732		2,775,350,000,000.00		470,000,000	1,655,000,00
Total NBK16A SPOT								2,775,350,000,000.00		470,000,000	1,655,000,00
Total For NBK16A								2,775,350,000,000.00		470,000,000	1,655,000,00
NBK17/ On 22/04/2026 Spot Bond			6.67500	114.89254	6.67500	114.87182		867,750,000,000.00		130,000,000	1,350,000,00
Total NBK17A SPOT								867,750,000,000.00		130,000,000	1,350,000,00
Total For NBK17A								867,750,000,000.00		130,000,000	1,350,000,00
NBK19/ On 01/06/2022 Spot Bond			5.30000	110.38264	5.30000	110.36686		0.00		0	
Total NBK19A SPOT								0.00		0	
Total For NBK19A								0.00		0	
NBK20/ On 01/06/2026 Spot Bond			6.66500	121.11455	6.66500	121.09286		0.00		0	
Total NBK20A SPOT								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.55821				0.00	0	568,000,00
Total NBK20B SPOT										0.00	0	568,000,00
Total For NBK20B										0.00	0	568,000,00
NBK21I On 21/07/2027 Spot Bond			7.70500	117.85421	7.70500	117.83001				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22I On 19/11/2022 Spot Bond			5.28500	113.56922	5.28500	113.55313				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.39000	122.91160	6.39000	122.89060				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.43000	123.66888	7.43000	123.64437				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	101.00423				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			4.86500	4.86500	4.86500	114.47007				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.85427				0.00	0	200,000,00
Total NBK25B SPOT										0.00	0	200,000,00
Total For NBK25B										0.00	0	200,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	26.70189	100.00000	26.64312				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.17308				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.61500	120.77883	7.61500	120.75430				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.80000	115.61228	4.80000	115.59739				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	100,000,00
Total For NBK28A										0.00	0	100,000,00
NBK28I On 19/11/2020 Spot Bond					0.00000	100.93554				0.00	0	360,000,00
Total NBK28B SPOT										0.00	0	360,000,00
Total For NBK28B										0.00	0	360,000,00
NBK29I On 31/07/2026 Spot Bond			6.77500	119.92784	6.77500	119.90612				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.43000	114.18985	5.43000	114.17323				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.39186				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.55500	114.93280	5.55500	114.91569				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.31649				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.32234				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.48667				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.77843				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.56670				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.58000	9.58000	9.58000	69.25059				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	104.76439				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.42328				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.99913				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.03443				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.07761				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.05548				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.58120				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.04271				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.53020				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.43268				0.00	0	1,070,000,00
Total NBK50B SPOT										0.00	0	1,070,000,00
Total For NBK50B										0.00	0	1,070,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	101.38500				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.75707				0.00	0	
Total NBK52B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.56010				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.87584				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.57715				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.07914				0.00	0	10,000,00
Total NBK56 SPOT										0.00	0	10,000,00
Total For NBK56										0.00	0	10,000,00
NBK55 On 01/08/2026 Spot Bond					0.00000	100.28633				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.48471				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.18803				0.00	0	200,000,00
Total NBK59 SPOT										0.00	0	200,000,00
Total For NBK59										0.00	0	200,000,00
NBK56 On 24/02/2025 Spot Bond					0.00000	100.03899				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.69257				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45872				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	

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			8.75000	106.48142	8.75000	106.45624				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45450				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.78500	105.86986	8.78500	105.84472				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45872				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.46534				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47376				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.59217				0.00	0	15,000,00
Total NEDT1A SPOT										0.00	0	15,000,00
Total For NEDT1A										0.00	0	15,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.18797				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.01233				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.61214				0.00	0	340,000,00
Total NGL01 SPOT										0.00	0	340,000,00
Total For NGL01										0.00	0	340,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.98223				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.96291				0.00	0	120,000,00
Total NGL02 SPOT										0.00	0	120,000,00

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 NGL02										0.00	0	120,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.35426				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.56574				0.00	0	670,000,00
Total NGL04 SPOT										0.00	0	670,000,00
Total For NGL04										0.00	0	670,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.77373				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.82549				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.12556				0.00	0	300,000,00
Total NGL07 SPOT										0.00	0	300,000,00
Total For NGL07										0.00	0	300,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	100.39580				0.00	0	200,000,00
Total NGL08 SPOT										0.00	0	200,000,00
Total For NGL08										0.00	0	200,000,00
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.47830				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/ On 20/10/2023 Spot Bond					0.00000	99.49124				0.00	63,000,000	21,000,00
Total NGLT1B SPOT										0.00	63,000,000	21,000,00
Total For NGLT1B										0.00	63,000,000	21,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	101.62026				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	101.76166				0.00	177,000,000	69,000,00
Total NGT104 SPOT										0.00	177,000,000	69,000,00
Total For NGT104										0.00	177,000,000	69,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	98.81816				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	101.87714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	105.99476	13.50000	105.95715				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.75723				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.11738				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.92335				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.16865				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.74371				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.05252				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.69715				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.53492				0.00	0	670,000,0€
Total NHM016 SPOT										0.00	0	670,000,0€
Total For NHM016										0.00	0	670,000,0€
NHM01 On 26/02/2021 Spot Bond					0.00000	100.91680				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.14917				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.18819				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70500	5.70500	5.70500	192.26642				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	178.79574				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	139.87256				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.86000	3.86000	3.86000	102.62008				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.57000	5.57000	5.57000	95.52551				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	139.28399				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	137.12273				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	178.32520				0.00	0	
Total NILB14 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 NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.48000	181.38707	4.48000	181.28931				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.68500	94.16283	5.68500	94.10919				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.35391				0.00	5,000,000,000	2,500,000,000
Total NN011 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NN011										0.00	5,000,000,000	2,500,000,000
NN014 On 10/09/2024 Spot Bond					0.00000	105.24283				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.48003				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	103.51724				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.81298				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.66168				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.78658				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	100.87257				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.64644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.33556				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.30345				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.88137				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.88706				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.25467				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	111.07115				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.23526				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	97.20433				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	110.90536				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.54967				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.76875				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	102.10216				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.53194				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	104.16901				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.33603				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.58076				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	119.34000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.90148				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.26000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.26000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	104.94000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	103.80000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	99.40893				0.00	0	
Total NNF017 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 NNF017									0.00	0	
NNF01: On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,00
Total NNF018 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00
Total For NNF018									10,000,000,000,000.00	30,000,000,000	30,000,000,00
NNF01: On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,00
Total NNF019 SPOT									0.00	0	30,000,000,00
Total For NNF019									0.00	0	30,000,000,00
NNF02 On 01/08/2022 Spot Bond					0.00000	84.53105			0.00	0	
Total NNF02 SPOT									0.00	0	
Total For NNF02									0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	84.53105			0.00	0	
Total NNF03 SPOT									0.00	0	
Total For NNF03									0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	122.81092			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.97241			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.60361			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.88501			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.86139			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.86307			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.80662			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.65177			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.12688				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.92745				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.88714				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.72398				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.34273				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.74804				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.95500	111.56346	5.95500	111.54567				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.43500	194.16759	3.43500	194.06851				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.95500	123.53453	8.95500	123.50497				0.00	0	2,900,00
Total NRA028 SPOT										0.00	0	2,900,00
Total For NRA028										0.00	0	2,900,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.01406	100.00000	16.97641				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	100.82044				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC22 On 15/02/2021 Spot Bond					0.00000	101.04304				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.97742				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.48214				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.63412				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.76808				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.49692				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.50411				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.39546				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	100.60438				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51374				0.00	44,600,000,000	22,300,000,000
Total NTC32 SPOT										0.00	44,600,000,000	22,300,000,000
Total For NTC32										0.00	44,600,000,000	22,300,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.43220				0.00	0	
Total OMI01 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 OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.15500	107.87911	5.15500	107.86394				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.96500	115.93269	6.96500	115.91076				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			5.35500	111.01588	5.35500	110.99967				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			7.29000	117.66418	7.29000	117.64090				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.08498				0.00	0	275,000,00
Total OML11 SPOT										0.00	0	275,000,00
Total For OML11										0.00	0	275,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.57471				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.59184				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	100.80657				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.19290				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.07572				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.77658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.91141				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.03163				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.04880				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.06597				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.03000	120.64980	7.00500	120.76341			262,866,890,767,000.00	3,878,074,948,900	3,863,784,111,700	
Total R186 SPOT									2,866,890,767,000.00	878,074,948,900	863,784,111,700	
Total For R186									2,866,890,767,000.00	878,074,948,900	863,784,111,700	
R197 On 07/12/2023 Spot Bond			2.19000	315.48204	2.23500	314.92866			167,195,278,221,000.00	76,344,875,900	55,619,611,600	
Total R197 SPOT									7,195,278,221,000.00	76,344,875,900	55,619,611,600	
Total For R197									7,195,278,221,000.00	76,344,875,900	55,619,611,600	
R202 On 07/12/2033 Spot Bond			4.70000	212.63578	4.70500	212.41303			112,744,185,150,000.00	23,988,124,500	131,881,348,500	
Total R202 SPOT									12,744,185,150,000.00	23,988,124,500	131,881,348,500	
Total For R202									12,744,185,150,000.00	23,988,124,500	131,881,348,500	
R2023 On 28/02/2023 Spot Bond			4.30500	108.75924	4.30500	108.74644			038,659,058,001,000.00	705,844,148,200	754,675,995,200	
Total R2023 SPOT									18,659,058,001,000.00	705,844,148,200	754,675,995,200	
Total For R2023									18,659,058,001,000.00	705,844,148,200	754,675,995,200	
R2030 On 31/01/2030 Spot Bond			9.25500	94.10433	9.25500	94.08120			651,806,274,804,500.00	2,771,670,045,900	2,200,272,440,000	
Total R2030 SPOT									1,806,274,804,500.00	771,670,045,900	200,272,440,000	
Total For R2030									1,806,274,804,500.00	771,670,045,900	200,272,440,000	
R2032 On 31/03/2032 Spot Bond			10.32500	86.76767	10.32500	86.74368			265,205,667,300,000.00	2,059,584,084,000	979,711,679,200	
Total R2032 SPOT									5,205,667,300,000.00	059,584,084,000	979,711,679,200	
Total For R2032									5,205,667,300,000.00	059,584,084,000	979,711,679,200	
R2035 On 28/02/2035 Spot Bond			11.09500	85.51284	11.09500	85.48733			835,370,331,915,000.00	1,337,122,157,000	1,076,546,972,800	
Total R2035 SPOT									15,370,331,915,000.00	337,122,157,000	076,546,972,800	
Total For R2035									15,370,331,915,000.00	337,122,157,000	076,546,972,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.40500	80.62989	11.40500	80.60560			915,953,313,770,000.00	1,921,609,234,000	1,600,811,462,100
Total R2037 SPOT									15,953,313,770,000.00	921,609,234,000	600,811,462,100
Total For R2037									15,953,313,770,000.00	921,609,234,000	600,811,462,100
R2040 On 31/01/2040 Spot Bond			11.58000	82.28841	11.58000	82.26325			197,602,786,620,000.00	1,571,468,289,000	1,039,557,279,300
Total R2040 SPOT									17,602,786,620,000.00	571,468,289,000	339,557,279,300
Total For R2040									17,602,786,620,000.00	571,468,289,000	339,557,279,300
R2044 On 31/01/2044 Spot Bond			11.63500	78.95472	11.63500	78.93046			509,032,672,110,000.00	1,075,120,986,000	1,002,397,306,000
Total R2044 SPOT									19,032,672,110,000.00	775,120,986,000	702,397,306,000
Total For R2044									19,032,672,110,000.00	775,120,986,000	702,397,306,000
R2048 On 28/02/2048 Spot Bond			11.59000	77.87591	11.59000	77.85168			571,826,507,420,000.00	2,982,901,338,000	1,617,613,100,000
Total R2048 SPOT									1,826,507,420,000.00	982,901,338,000	517,613,100,000
Total For R2048									1,826,507,420,000.00	982,901,338,000	517,613,100,000
R208 On 31/03/2021 Spot Bond			3.45000	101.84440	3.39500	101.85911			946,490,000,000,000.00	564,200,000,000	630,054,800,000
Total R208 SPOT									16,490,000,000,000.00	564,200,000,000	630,054,800,000
Total For R208									16,490,000,000,000.00	564,200,000,000	630,054,800,000
R209 On 31/03/2036 Spot Bond			10.89000	66.06870	10.86500	66.18614			708,114,200,000,000.00	1,258,780,000,000	807,540,257,300
Total R209 SPOT									18,114,200,000,000.00	258,780,000,000	307,540,257,300
Total For R209									18,114,200,000,000.00	258,780,000,000	307,540,257,300
R210 On 31/03/2028 Spot Bond			3.98000	187.48592	3.98000	187.38738			14,092,933,240,000.00	3,540,938,000	37,639,194,100
Total R210 SPOT									14,092,933,240,000.00	3,540,938,000	37,639,194,100
Total For R210									14,092,933,240,000.00	3,540,938,000	37,639,194,100
R212 On 31/01/2022 Spot Bond			0.89000	170.46141	0.89000	170.38616			66,618,182,901,000.00	74,851,890,900	53,748,644,000
Total R212 SPOT									16,618,182,901,000.00	74,851,890,900	53,748,644,000
Total For R212									16,618,182,901,000.00	74,851,890,900	53,748,644,000
R213 On 28/02/2031 Spot Bond			9.79000	83.10285	9.76500	83.22199			939,477,361,839,000.00	708,833,234,100	530,110,159,900
Total R213 SPOT									19,477,361,839,000.00	708,833,234,100	530,110,159,900
Total For R213									19,477,361,839,000.00	708,833,234,100	530,110,159,900
R214 On 28/02/2041 Spot Bond			11.28500	63.07100	11.28500	63.05188			555,411,507,400,000.00	1,289,801,640,000	706,817,222,500
Total R214 SPOT									55,411,507,400,000.00	289,801,640,000	706,817,222,500
Total For R214									55,411,507,400,000.00	289,801,640,000	706,817,222,500
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.95527			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.73478			0.00	0	0
Total RDFB09 SPOT									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 Interc
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.20073				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.76585				0.00	0	3,000,000.00
Total RDFB12 SPOT										0.00	0	3,000,000.00
Total For RDFB12										0.00	0	3,000,000.00
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.48204				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.36398				0.00	0	450,000.00
Total RDFB14 SPOT										0.00	0	450,000.00
Total For RDFB14										0.00	0	450,000.00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.92052				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.59051				0.00	0	550,000.00
Total RDFB16 SPOT										0.00	0	550,000.00
Total For RDFB16										0.00	0	550,000.00
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.65139				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.80754				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.26306				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.40514				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.42552				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.31895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.60696				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.12300				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.95972				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.81863				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.59574				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.23072				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.61277				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.77362				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.04898				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.18195				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.25912				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.05367				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06477				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.02068				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.12780				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.05932				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.33722				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			340,000,000,000.00	53,400,000,000	33,400,000,000	
Total RES50 SPOT									10,000,000,000,000.00	53,400,000,000	33,400,000,000	
Total For RES50									10,000,000,000,000.00	53,400,000,000	33,400,000,000	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total RMBI06 SPOT									0.00	0		
Total For RMBI06									0.00	0		
RW21 On 21/04/2021 Spot Bond			5.09500	102.41180	5.09500	102.39786			0.00	0	1,360,000,000	
Total RW21 SPOT									0.00	0	1,360,000,000	
Total For RW21									0.00	0	1,360,000,000	
RW23 On 10/12/2023 Spot Bond			5.95500	113.51429	5.95500	113.49609			0.00	0		
Total RW23 SPOT									0.00	0		
Total For RW23									0.00	0		
RW28 On 10/12/2028 Spot Bond			11.63500	96.56711	11.63500	96.53727			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600			0.00	0		
Total SBK12/R157 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 SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.95126				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.57500	113.66624	5.57500	113.64926				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.66841				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.37500	103.31759	5.37500	103.30262				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.85298				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.29552				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.09500	107.34378	4.09500	107.33189				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.16500	122.45079	6.16500	122.43059				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	106.01996				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.90000	117.62140	4.90000	117.60593				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.26500	112.36327	6.26500	112.34443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.74000	119.61947	6.74000	119.59781				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.25000	117.86758	5.25000	117.85071				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.50500	115.57660	5.50500	115.55955				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.03500	113.04548	8.03500	113.02127				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.71000	108.79608	3.71000	108.78522				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.05099				0.00	0	460,000,00
Total SBS40 SPOT										0.00	0	460,000,00
Total For SBS40										0.00	0	460,000,00
SBS41 On 12/11/2022 Spot Bond			4.18500	115.73735	4.18500	115.72433				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.88500	125.26471	5.88500	125.24497				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.87000	126.60675	6.87000	126.58352				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.35977				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.32000	115.77315	4.32000	115.75970				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	103.19430				0.00	0	470,000,00
Total SBS47 SPOT										0.00	0	470,000,00
Total For SBS47										0.00	0	470,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.25109				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.80000	109.10355	3.80000	109.09239				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.89000	4.89000	4.89000	116.80677				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.50705				0.00	100,000,000	50,000,00
Total SBS52 SPOT										0.00	100,000,000	50,000,00
Total For SBS52										0.00	100,000,000	50,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	105.34529				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.05951				0.00	0	187,000,00
Total SBS55 SPOT										0.00	0	187,000,00
Total For SBS55										0.00	0	187,000,00
SBS56 On 12/06/2022 Spot Bond			3.96500	111.06819	3.96500	111.05628				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.96838				0.00	0	10,000,00
Total SBS57 SPOT										0.00	0	10,000,00
Total For SBS57										0.00	0	10,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	104.52809				0.00	0	50,000,00
Total SBS58 SPOT										0.00	0	50,000,00
Total For SBS58										0.00	0	50,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.77642				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.55565				0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	99.73214				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.17538				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.22519				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.02695				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.93544				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.55968				0.00	0	100,000,00
Total SBS68 SPOT										0.00	0	100,000,00
Total For SBS68										0.00	0	100,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.72120				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.63500	311.52675	2.63500	311.37450				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	197.07476				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.46907				0.00	0	270,000,00
Total SBT101 SPOT										0.00	0	270,000,00
Total For SBT101										0.00	0	270,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.15956				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.19108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.49829				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	104.06269				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.18984				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.40500	115.11674	6.40500	115.09691				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.09572				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.85728				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.60391				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.24111				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.24426				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.55948				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SHS111 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	101.58353				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.98626				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.89837				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.94483				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.15952				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.03130				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.03486				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.04393				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.95388				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.19699				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.11230				0.00	0	
Total SLRC3 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 SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.15200				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.03974				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.83502				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.15500	113.03601	6.15500	113.01720				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.84117				0.00	0	80,000,00
Total SNT04 SPOT										0.00	0	80,000,00
Total For SNT04										0.00	0	80,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.05131				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.09167				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.61121				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.83529				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.90351				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.35416				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.51902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.56292				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.63565				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	99.32384				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.20512				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.74443				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.97000	101.18434	4.97000	101.17086				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.97000	101.18434	4.97000	101.17086				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	136.22000				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			6.98000	120.92265	6.98000	120.89999				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.25500	86.19236	9.25500	86.17082				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.09588				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

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 17/11/2020 Spot Bond					0.00000	100.98997				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.84348				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.20777				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.13024				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.70500	111.30440	5.70500	111.28719				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.52000	96.20380	5.52000	96.14943				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.56358				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.82606				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.77369				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.26500	3.26500	3.26500	305.87646				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	99.95245				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.94432				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.18704				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.20575				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	172.90099				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	139.61997				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	93.68325				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	94.11633				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.16000	5.16000	5.16000	173.35522				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.81862				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.80213				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.76160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.53814				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.52405				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.45204				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.13346				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	81.23400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.85393				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.59609				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.18895				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	194.65228				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

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 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.12208				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.14819				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.14680				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.66045				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.85958				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.68814				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.92000	90.33467	9.92000	90.31090				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.68664				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.55288				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.02500	104.46970	8.02500	104.44713				0.00	0	1,360,000.00
Total SZ25 SPOT										0.00	0	1,360,000.00

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 SZ25										0.00	0	1,360,000,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.88936				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.44722	8.55000	104.42346				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.62136				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.74388				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.75404				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.93863				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.10422				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.73388				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.86468				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.69421				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.22928				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.82386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.48448				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.79032				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.63722				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.22426				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.98755				0.00	0	20,000,0€
Total TFS159 SPOT										0.00	0	20,000,0€
Total For TFS159										0.00	0	20,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.69063				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.22159				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.96168				0.00	0	20,000,0€
Total TFS163 SPOT										0.00	0	20,000,0€
Total For TFS163										0.00	0	20,000,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.08298				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.08774				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	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
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.91303				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.70000	109.85958	4.70000	109.84572				0.00	0	130,000,00
Total TH14A4 SPOT										0.00	0	130,000,00
Total For TH14A4										0.00	0	130,000,00
TH14A: On 21/11/2021 Spot Bond					0.00000	101.58860				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.86000	108.59478	4.86000	108.58060				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.01613				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.17517				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.94515				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.62327				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.69524				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.04655				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.60665				0.00	0	
Total TH14D1 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 TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.90259				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.55441				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.84122				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.85872				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.09331				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.84943				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.73048				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.81492				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83190				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.90971				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29014				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.37419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.98917				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.55438				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.94859				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.91038				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.87276				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.30838				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.80652				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.83867				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.43363	8.49000	101.41071				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.84543				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.84713				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	100.87926				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.94014				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.93169				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.01283				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.29487				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.43828				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				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	100.65145				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.36013				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.44500	107.48902	5.44500	107.47307				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.60500	111.24942	6.60500	111.22946				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.78378				0.00	1,120,000,000	560,000,000
Total TL26 SPOT										0.00	1,120,000,000	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL26										0.00	1,120,000,000	560,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	100.84231				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.45500	106.84842	7.45500	106.82705				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.31464				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.93477				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.58383				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.02320				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.30500	117.23665	6.30500	117.21687			3,056,664,000,000.00		484,800,000	1,342,000,000
Total TN23 SPOT									3,056,664,000,000.00		484,800,000	1,342,000,000
Total For TN23									3,056,664,000,000.00		484,800,000	1,342,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	23.30095	100.00000	23.24966				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.41500	105.88550	8.41500	105.86179			126,225,000,000,000.00		15,000,000,000	7,502,200,000
Total TN25 SPOT									126,225,000,000,000.00		15,000,000,000	7,502,200,000
Total For TN25									126,225,000,000,000.00		15,000,000,000	7,502,200,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.77411	100.00000	12.74599				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.84500	104.19205	8.84500	104.16754			70,760,000,000,000.00		8,000,000,000	5,204,900,000
Total TN27 SPOT									70,760,000,000,000.00		8,000,000,000	5,204,900,000
Total For TN27									70,760,000,000,000.00		8,000,000,000	5,204,900,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.01553	100.00000	12.98688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.96500	97.61747	10.96500	97.58884				0.00	0	1,500,000.00
Total TN30 SPOT										0.00	0	1,500,000.00
Total For TN30										0.00	0	1,500,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.34139	8.00000	117.31610				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.90000	85.10936	12.90000	85.08014			38,700,000,000,000.00		3,000,000,000	4,100,000.00
Total TN40 SPOT									18,700,000,000,000.00		3,000,000,000	4,100,000.00
Total For TN40									18,700,000,000,000.00		3,000,000,000	4,100,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.40355	10.75000	100.37467				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.00500	10.00000	109.97600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			5.71500	104.13292	5.71500	104.11672				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.61460				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.64041				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.96490				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.78988				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.05714				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.05714				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.94776				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.52075				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.41500	110.92604	5.41500	110.90993				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.93834				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.96056				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.26046				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.92369				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.75526				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.12936				0.00	0	50,000,00
Total TRA4A3 SPOT										0.00	0	50,000,00
Total For TRA4A3										0.00	0	50,000,00
TRA4A: On 13/04/2024 Spot Bond			5.70500	110.70853	5.70500	111.18104				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.12270				0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.12936				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.23212	8.62000	100.20889				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	96.81005				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.15481				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.57408				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.49130				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.29632				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.03543				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.15139				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.49018				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	96.23515				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.33904				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.18060				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.34562				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.74956				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.81258				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.93308				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	101.02302				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.64477				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.18788				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.18788				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	

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 24/11/2020 Spot Bond					0.00000	100.60467				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.47367				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.42764				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.14376				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.06145				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.11500	103.10444	6.11500	103.08754				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.15500	110.34623	9.15500	110.31895				0.00	0	100,000,00
Total UG26 SPOT										0.00	0	100,000,00
Total For UG26										0.00	0	100,000,00
VKE10 On 08/07/2022 Spot Bond					0.00000	99.79427				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.98103				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.31018				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.83241				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.86904				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	100.92330				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.96094				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.99948				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.67787				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.83585				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.22500	106.40203	4.22500	106.38994				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	68.51034	100.00000	68.35954				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.29e+017	290,697,221,300	339,641,144,00
Total for SPOT :										2.29e+017	290,697,221,300	339,641,144,00
Total Futures										2.29e+017	290,697,223,114	339,642,181,65
Total Options										0.00	0	228,55
Grand Total:										2.29e+017	290,697,223,114	339,642,410,20