



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.34547	77.57946	11.32280	77.70163			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.59708	74.59512	11.57341	74.71875			0.00	0	
ES33	On	05/08/2021	Bond Future			11.85767	75.39354	11.83293	75.51870			0.00	0	
ES33	On	04/11/2021	Bond Future			12.12751	72.41575	12.10169	72.54227			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.81730	76.85711	11.81483	76.87205			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.05968	73.38152	12.05705	73.39689			0.00	0	
ES42	On	05/08/2021	Bond Future			12.30444	74.16743	12.30167	74.18309			0.00	0	
ES42	On	04/11/2021	Bond Future			12.55940	70.69327	12.55649	70.70915			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			147.35990	147.35990	147.64518	147.64518			0.00	0	7,20
I2025	On	06/05/2021	Bond Future			148.89567	148.89567	149.18437	149.18437			0.00	0	
I2025	On	05/08/2021	Bond Future			148.99282	148.99282	149.28500	149.28500			0.00	0	

an
est

50
0
0
0

10

10

79

0

0

0

'9

'9

08

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
I2025	On	04/11/2021	Bond Future			150.60066	150.60066	150.89603	150.89603			0.00	0	
Total I2025 Future												0.00	0	7,20
Total For I2025												0.00	0	7,20
I2029	On	04/02/2021	Bond Future			104.45309	104.45309	104.75912	104.75912			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			104.40145	104.40145	104.71093	104.71093			0.00	0	
I2029	On	05/08/2021	Bond Future			105.54388	105.54388	105.85693	105.85693			0.00	0	
I2029	On	04/11/2021	Bond Future			105.53152	105.53152	105.84801	105.84801			0.00	0	
Total I2029 Future												0.00	0	2,18
Total For I2029												0.00	0	2,18
I2033	On	04/02/2021	Bond Future			99.23918	99.23918	99.23245	99.23245			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			99.05686	99.05686	99.05043	99.05043			0.00	0	
I2033	On	05/08/2021	Bond Future			100.14080	100.14080	100.13446	100.13446			0.00	0	
I2033	On	04/11/2021	Bond Future			99.99577	99.99577	99.98952	99.98952			0.00	0	
Total I2033 Future												0.00	0	8,13
Total For I2033												0.00	0	8,13
I2038	On	04/02/2021	Bond Future			112.08028	112.08028	112.07281	112.07281			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			113.24837	113.24837	113.24127	113.24127			0.00	0	
I2038	On	05/08/2021	Bond Future			112.76406	112.76406	112.75702	112.75702			0.00	0	
I2038	On	04/11/2021	Bond Future			113.98108	113.98108	113.97397	113.97397			0.00	0	
Total I2038 Future												0.00	0	7,80
Total For I2038												0.00	0	7,80
I2046	On	04/02/2021	Bond Future			101.35815	101.35815	101.35135	101.35135			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			100.62279	100.62279	100.61621	100.61621			0.00	0	
I2046	On	05/08/2021	Bond Future			101.72402	101.72402	101.71747	101.71747			0.00	0	
I2046	On	04/11/2021	Bond Future			101.01281	101.01281	101.00631	101.00631			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			101.90114	101.90114	101.51501	101.51501			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			102.96319	102.96319	102.57326	102.57326			0.00	0	
I2050	On	05/08/2021	Bond Future			102.16007	102.16007	101.76614	101.76614			0.00	0	
I2050	On	04/11/2021	Bond Future			103.26252	103.26252	102.86449	102.86449			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.81028	119.01727	6.80174	119.06236		6.53	1,190,172.70	10	79,42
R186	On	06/05/2021	Bond Future			6.96827	120.22814	6.95915	120.27404		6.89	0.00	0	
R186	On	05/08/2021	Bond Future			7.13197	116.23371	7.12223	116.28036		6.71	0.00	0	
R186	On	04/11/2021	Bond Future			7.30540	117.46131	7.29503	117.50852		6.13	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 Intere
Total R186 Future												1,190,172.70	10	79,43
R186	On	04/02/2021	Bond Future	8.16	Call			6,914.89000	6.91489	6,869,420	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			7.69000	0.00769	7,310	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,963.42000	6.96342	6,917,960	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			17.45000	0.01745	16,780	7.24	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			7.29000	0.00729	6,920	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,866.36000	6.86636	6,820,870	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			8.11000	0.00811	7,710	7.24	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			2,857.84000	2.85784	2,812,140	6.88	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			262.65000	0.26265	262,040	6.88	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,138.06000	6.13806	6,092,300	7.24	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,387.84000	17.38784	17,341,930	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.36000	0.00036	0,350	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,305.78000	17.30578	17,259,880	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.38000	0.00038	0,380	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,985.73000	2.98573	2,949,300	7.01	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,285.33000	1.28533	1,294,800	7.01	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,346.82000	17.34682	17,300,910	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.37000	0.00037	0,360	7.47	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,401.09000	7.40109	7,357,500	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			454.02000	0.45402	457,080	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,325.50000	7.32550	7,282,010	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			467.07000	0.46707	470,230	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,363.28000	7.36328	7,319,740	7.24	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			460.51000	0.46051	463,620	7.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,922.83000	4.92283	4,885,730	6.51	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,374.22000	1.37422	1,384,330	6.51	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,955.00000	4.95500	4,917,820	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,362.65000	1.36265	1,372,680	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,987.25000	4.98725	4,949,980	6.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,351.17000	1.35117	1,361,110	6.53	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												1,190,172.70	10	109,78
R197	On	04/02/2021	Bond Future			318.96846	318.96846	319.14754	319.14754			0.00	0	2,44
R197	On	06/05/2021	Bond Future			322.29236	322.29236	322.47430	322.47430			0.00	0	
R197	On	05/08/2021	Bond Future			317.80743	317.80743	317.99195	317.99195			0.00	0	
R197	On	04/11/2021	Bond Future			321.23729	321.23729	321.42393	321.42393			0.00	0	
Total R197 Future												0.00	0	2,44
Total For R197												0.00	0	2,44

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			221.03229	221.03229	221.01830	221.01830				0.00	0	7,87
R202	On	06/05/2021	Bond Future			223.33581	223.33581	223.32204	223.32204				0.00	0	
R202	On	05/08/2021	Bond Future			221.52422	221.52422	221.51066	221.51066				0.00	0	
R202	On	04/11/2021	Bond Future			223.91464	223.91464	223.90131	223.90131				0.00	0	
Total R202 Future													0.00	0	7,87
Total For R202													0.00	0	7,87
R2023	On	04/02/2021	Bond Future			4.69673	109.37238	4.69257	109.38074		1.57		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.78146	106.57930	4.77650	106.58807		1.58		0.00	0	
R2023	On	05/08/2021	Bond Future			4.86413	107.71976	4.85817	107.72883		1.59		0.00	0	
R2023	On	04/11/2021	Bond Future			4.97942	104.95064	4.97221	104.95989		1.49		0.00	0	
Total R2023 Future													0.00	0	31,35
R2023	On	04/02/2021	Bond Future	6.33	Call			3,224.79000	3.22479	3,216,430	2.34		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.02000	0.00002	0,020	2.34		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,244.09000	3.24409	3,235,730	2.34		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.02000	0.00002	0,020	2.34		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,205.48000	3.20548	3,197,120	2.34		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.02000	0.00002	0,020	2.34		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.06000	0.00006	0,060	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,773.97000	4.77397	4,765,200	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.06000	0.00006	0,060	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,790.60000	4.79060	4,781,830	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.06000	0.00006	0,060	2.13		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,807.23000	4.80723	4,798,460	2.13		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			997.83000	0.99783	990,480	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			312.60000	0.31260	314,320	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			975.11000	0.97511	967,820	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			320.09000	0.32009	321,870	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			986.45000	0.98645	979,130	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			316.32000	0.31632	318,070	1.76		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			617.25000	0.61725	621,150	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			543.92000	0.54392	538,540	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			610.92000	0.61092	614,790	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			530.94000	0.53094	525,630	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			623.62000	0.62362	627,560	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			537.41000	0.53741	532,060	1.48		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	31,35
R2030	On	04/02/2021	Bond Future			8.83686	95.08285	8.82369	95.16067		11.48		0.00	0	104,97
R2030	On	06/05/2021	Bond Future			9.03172	96.05058	9.01791	96.12952		12.20		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.23729	93.07326	9.22281	93.15320		11.97	0.00	0	
R2030	On	04/11/2021	Bond Future			9.44097	94.05639	9.42582	94.13729		10.83	0.00	0	
Total R2030 Future												0.00	0	104,91
R2030	On	04/02/2021	Bond Future	9.16	Call			2,715.46000	2.71546	2,645,190	11.94	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			754.04000	0.75404	761,590	11.94	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			552.22000	0.55222	556,260	12.15	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,539.05000	3.53905	3,464,300	12.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			492.70000	0.49270	495,770	12.22	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			4,064.87000	4.06487	4,121,200	10.96	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,881.90000	2.88190	2,810,500	12.00	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			3,222.84000	3.22284	3,269,790	11.13	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			491.30000	0.49130	460,430	11.13	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			822.13000	0.82213	830,900	11.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			770.61000	0.77061	778,450	11.93	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,314.66000	3.31466	3,240,880	12.15	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			476.64000	0.47664	446,360	11.12	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			1,403.02000	1.40302	1,422,260	11.59	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,617.35000	1.61735	1,558,770	11.59	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,745.39000	7.74539	7,666,640	12.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			283.76000	0.28376	262,270	10.96	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			690.70000	0.69070	697,120	12.00	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,756.70000	2.75670	2,686,140	11.96	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			737.77000	0.73777	745,030	11.96	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,674.47000	2.67447	2,604,490	11.93	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			42.09000	0.04209	41,160	12.81	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,553.03000	2.55303	2,483,980	11.89	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			3,269.52000	3.26952	3,317,060	11.12	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			3,463.66000	3.46366	3,407,630	12.36	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,317.01000	2.31701	2,339,920	12.36	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,939.73000	6.93973	6,996,780	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			692.59000	0.69259	670,700	11.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,611.41000	6.61141	6,541,080	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,488.11000	2.48811	2,512,680	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,239.64000	3.23964	3,185,270	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			6,116.14000	6.11614	6,047,310	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,134.95000	1.13495	1,145,060	13.21	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,962.75000	13.96275	13,884,070	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,629.75000	3.62975	3,572,570	12.40	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			13,872.58000	13.87258	13,793,920	13.32	0.00	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
R2030	On	06/05/2021	Bond Future	11.69	Put			75.35000	0.07535	75,630	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			9,589.42000	9.58942	9,513,260	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			374.01000	0.37401	376,790	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,917.67000	13.91767	13,839,010	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			993.62000	0.99362	1,002,230	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			269.85000	0.26985	271,690	13.32	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			3,594.35000	3.59435	3,628,900	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,162.66000	2.16266	2,118,270	12.05	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,202.19000	2.20219	2,223,950	12.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			73.96000	0.07396	74,240	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			72.60000	0.07260	72,860	13.32	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call			10,527.11000	10.52711	10,450,010	13.32	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			689.50000	0.68950	672,030	11.36	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call			14,464.39000	14.46439	14,386,100	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			186.34000	0.18634	187,990	12.96	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put			4,281.32000	4.28132	4,317,970	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,758.57000	2.75857	2,715,280	11.79	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			2,918.02000	2.91802	2,944,420	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,162.10000	4.16210	4,108,560	12.10	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call			7,685.23000	7.68523	7,617,180	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,314.71000	1.31471	1,326,600	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,610.71000	7.61071	7,542,890	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			1,341.05000	1.34105	1,353,170	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,647.94000	7.64794	7,580,000	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,205.72000	7.20572	7,139,180	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,493.50000	1.49350	1,506,900	12.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,839.97000	4.83997	4,880,370	11.69	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			2,352.10000	2.35210	2,312,560	11.69	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,612.84000	9.61284	9,675,310	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,327.83000	1.32783	1,339,830	12.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,689.45000	7.68945	7,623,890	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,633.05000	1.63305	1,648,390	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			753.82000	0.75382	761,480	11.67	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call			7,619.92000	7.61992	7,554,590	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,661.47000	1.66147	1,677,040	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,654.66000	7.65466	7,589,210	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,647.22000	1.64722	1,662,670	11.67	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			7,763.95000	7.76395	7,819,670	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,314.09000	1.31409	1,288,910	10.17	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,758.71000	5.75871	5,804,670	10.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.77	Call			2,167.69000	2.16769	2,132,750	10.36	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,750.34000	10.75034	10,677,100	11.67	0.00	0	
Total R2030 Option												0.00	0	20,90
Total For R2030												0.00	0	125,81
R2032	On	04/02/2021	Bond Future			9.75846	92.86347	9.74547	92.94452		13.50	0.00	0	114,90
R2032	On	06/05/2021	Bond Future			9.96527	89.66456	9.95169	89.74673		14.93	0.00	0	
R2032	On	05/08/2021	Bond Future			10.17798	90.62434	10.16378	90.70764		14.15	0.00	0	
R2032	On	04/11/2021	Bond Future			10.39791	87.43718	10.38310	87.52139		13.33	0.00	0	
Total R2032 Future												0.00	0	114,90
R2032	On	04/02/2021	Bond Future	9.62	Call			1,342.10000	1.34210	1,287,530	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,130.07000	2.13007	2,156,550	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,370.06000	1.37006	1,314,940	13.37	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,094.89000	2.09489	2,120,820	13.37	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			603.80000	0.60380	568,650	12.92	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,562.88000	6.56288	6,479,930	15.11	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,314.61000	1.31461	1,260,580	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			181.54000	0.18154	179,640	15.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,165.78000	2.16578	2,192,800	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,360.40000	6.36040	6,430,190	12.52	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			117.46000	0.11746	106,200	12.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			3,509.35000	3.50935	3,555,250	12.92	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			289.38000	0.28938	290,700	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,520.26000	4.52026	4,457,200	15.28	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,142.28000	12.14228	12,061,390	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			285.18000	0.28518	286,460	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,187.83000	12.18783	12,106,920	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			281.03000	0.28103	282,290	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,096.72000	12.09672	12,015,870	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,239.28000	14.23928	14,157,490	16.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			141.18000	0.14118	141,560	16.37	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,269.27000	2.26927	2,288,380	15.28	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,336.11000	8.33611	8,265,590	15.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,679.29000	1.67929	1,692,070	15.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,373.91000	8.37391	8,303,290	15.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,664.40000	1.66440	1,677,080	15.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,298.37000	8.29837	8,227,960	15.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,694.29000	1.69429	1,707,180	15.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,077.75000	8.07775	8,131,610	12.53	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,796.06000	1.79606	1,765,710	12.53	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		8,870.02000	8.87002	8,800,530	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		675.75000	0.67575	681,710	14.36		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,906.21000	8.90621	8,836,610	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,796.03000	1.79603	1,810,750	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,781.57000	1.78157	1,796,180	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,833.89000	8.83389	8,764,510	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,810.59000	1.81059	1,825,420	14.36		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,041.27000	6.04127	6,085,250	12.81		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,815.67000	2.81567	2,775,440	12.81		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,111.54000	13.11154	13,033,290	14.36		0.00	0	
Total R2032 Option												0.00	0	5,97
Total For R2032												0.00	0	120,90
R2035	On	04/02/2021	Bond Future			10.53464	91.92928	10.51669	92.04797	15.27		11,583,089.28	126	95.92
R2035	On	06/05/2021	Bond Future			10.74768	88.39177	10.72896	88.51194	16.85		0.00	0	
R2035	On	05/08/2021	Bond Future			10.96983	89.33776	10.95029	89.45940	16.07		0.00	0	
R2035	On	04/11/2021	Bond Future			11.19833	85.80759	11.17797	85.93055	15.15		0.00	0	
Total R2035 Future												11,583,089.28	126	95.92
R2035	On	04/02/2021	Bond Future	10.05	Call		694.55000	0.69455	647,530	14.56		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		3,863.85000	3.86385	3,935,520	14.56		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,614.31000	4.61431	4,503,050	16.43		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		626.28000	0.62628	633,710	16.43		0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		713.36000	0.71336	665,550	14.58		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		3,813.03000	3.81303	3,883,910	14.58		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		675.97000	0.67597	629,750	14.54		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		3,914.98000	3.91498	3,987,450	14.54		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		876.43000	0.87643	822,220	14.73		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,421.80000	3.42180	3,486,280	14.73		0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,879.58000	12.87958	12,763,480	18.57		0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		373.96000	0.37396	378,030	18.57		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		4,735.32000	4.73532	4,792,010	16.43		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,235.51000	12.23551	12,120,320	18.57		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		449.28000	0.44928	454,260	18.57		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,354.37000	3.35437	3,396,130	16.92		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,716.54000	2.71654	2,750,650	17.22		0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,491.87000	2.49187	2,523,070	17.39		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		5,136.97000	5.13697	5,048,000	17.39		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,373.51000	5.37351	5,436,530	16.20		0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,147.09000	2.14709	2,089,940	16.20		0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,412.86000	10.41286	10,301,230	18.57		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.40	Call		2,583.54000	2.58354	2,520,060	16.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,822.51000	6.82251	6,723,720	18.16	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,772.59000	1.77259	1,793,970	18.16	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,862.24000	8.86224	8,755,100	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		1,114.24000	1.11424	1,127,270	18.57	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,367.84000	10.36784	10,256,320	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,872.84000	3.87284	3,794,430	16.92	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,832.77000	5.83277	5,739,270	17.70	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,153.07000	2.15307	2,179,740	17.70	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,679.26000	1.67926	1,629,920	15.89	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,744.20000	4.74420	4,658,140	17.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		749.81000	0.74981	758,460	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		740.83000	0.74083	749,370	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,322.85000	10.32285	10,211,440	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		758.87000	0.75887	767,630	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		3,028.32000	3.02832	2,959,120	16.63	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,189.43000	4.18943	4,240,400	16.63	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,206.33000	6.20633	6,277,160	15.89	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,631.65000	48.63165	48,753,260	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.34000	0.00034	0,310	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,864.92000	48.86492	48,986,530	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.35000	0.00035	0,320	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,061.01000	8.06101	8,137,130	15.03	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,966.27000	1.96627	1,920,750	15.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,935.57000	5.93557	5,851,300	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,748.22000	48.74822	48,869,830	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,377.27000	3.37727	3,414,640	16.46	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.36000	0.00036	0,330	15.01	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,924.48000	3.92448	3,855,950	15.86	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,058.84000	5.05884	5,111,950	15.86	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,316.92000	8.31692	8,393,260	14.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,291.35000	2.29135	2,244,730	14.26	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,855.03000	8.85503	8,934,190	14.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,090.45000	2.09045	2,046,650	14.26	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,738.73000	6.73873	6,653,360	15.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,678.94000	9.67894	9,579,830	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,051.68000	2.05168	2,075,530	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,604.95000	9.60495	9,506,140	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,082.97000	2.08297	2,107,120	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,641.93000	9.64193	9,542,960	16.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Put			5,103.04000	5.10304	5,156,200	15.01	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,214.00000	3.21400	3,156,480	14.61	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,694.08000	14.69408	14,580,470	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			708.00000	0.70800	717,350	16.30	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,507.72000	4.50772	4,437,920	15.01	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,067.28000	2.06728	2,091,270	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,381.36000	3.38136	3,418,950	15.61	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,687.67000	6.68767	6,753,110	14.61	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												11,583,089.28	126	111,65
R2037	On	04/02/2021	Bond Future			10.73511	83.30298	10.71199	83.45538		17.10	0.00	0	131,65
R2037	On	06/05/2021	Bond Future			10.94692	84.15088	10.92282	84.30514		17.97	0.00	0	
R2037	On	05/08/2021	Bond Future			11.16947	80.79597	11.14433	80.95200		18.02	0.00	0	
R2037	On	04/11/2021	Bond Future			11.38648	81.64951	11.36031	81.80731		16.14	0.00	0	
Total R2037 Future												0.00	0	131,65
R2037	On	04/02/2021	Bond Future	10.28	Call			777.64000	0.77764	718,280	16.27	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			3,704.29000	3.70429	3,797,330	16.27	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			797.86000	0.79786	737,530	16.29	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			165.55000	0.16555	167,420	19.25	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,879.00000	7.87900	7,728,470	19.25	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,511.76000	7.51176	7,361,880	19.25	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			198.17000	0.19817	200,690	19.25	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			2,799.80000	2.79980	2,873,390	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,776.92000	16.77692	16,624,500	19.25	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.43000	0.00043	0,410	19.25	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,446.17000	2.44617	2,335,370	17.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,542.69000	1.54269	1,584,290	17.26	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			926.27000	0.92627	860,100	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			3,753.97000	3.75397	3,847,970	16.25	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			3,655.03000	3.65503	3,747,100	16.29	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			757.75000	0.75775	699,350	16.25	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,368.29000	3.36829	3,454,520	16.42	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			7,588.79000	7.58879	7,726,870	15.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			110.33000	0.11033	96,010	15.68	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			1,247.02000	1.24702	1,168,210	16.69	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			9,731.21000	9.73121	9,593,050	19.80	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			926.45000	0.92645	942,550	19.80	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,774.59000	9.77459	9,636,250	19.80	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			916.00000	0.91600	931,920	19.80	0.00	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	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,818.01000	9.81801	9,679,500	19.80	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			905.64000	0.90564	921,390	19.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			2,160.66000	2.16066	2,193,050	19.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,702.25000	8.70225	8,579,050	19.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			2,195.41000	2.19541	2,228,240	19.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,739.47000	8.73947	8,616,050	19.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			2,177.98000	2.17798	2,210,590	19.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,776.73000	8.77673	8,653,090	19.58	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,113.31000	10.11331	9,985,970	17.36	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,938.64000	1.93864	1,969,100	17.36	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,040.12000	10.04012	9,913,160	17.36	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,967.88000	1.96788	1,998,720	17.36	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			10,076.69000	10.07669	9,949,540	17.36	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,953.21000	1.95321	1,983,860	17.36	0.00	0	
Total R2037 Option											0.00	0	1,25	
Total For R2037											0.00	0	132,95	
R2040	On	04/02/2021	Bond Future			10.80726		85.76506	10.80443	85.78507	17.57	0.00	0	79,9
R2040	On	06/05/2021	Bond Future			11.01236		86.63811	11.00939	86.65850	18.30	0.00	0	
R2040	On	05/08/2021	Bond Future			11.22767		83.05948	11.22454	83.08031	18.53	0.00	0	
R2040	On	04/11/2021	Bond Future			11.43713		83.93704	11.43387	83.95810	16.50	0.00	0	
Total R2040 Future											0.00	0	79,9	
R2040	On	04/02/2021	Bond Future	10.41	Call			904.30000	0.90430	878,330	16.93	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			3,767.58000	3.76758	3,761,620	16.93	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			927.51000	0.92751	901,240	16.96	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put			4,709.73000	4.70973	4,709,230	16.52	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			565.33000	0.56533	544,820	16.52	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			5,681.74000	5.68174	5,648,290	19.46	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put			5,784.00000	5.78400	5,789,040	16.16	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			329.01000	0.32901	314,040	16.16	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			6,609.96000	6.60996	6,578,290	19.87	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			3,819.30000	3.81930	3,813,640	16.91	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			10,195.72000	10.19572	10,212,600	15.88	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			36.33000	0.03633	33,200	15.88	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put			3,716.33000	3.71633	3,710,070	16.96	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			881.46000	0.88146	855,790	16.91	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			382.44000	0.38244	370,780	19.87	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put			530.33000	0.53033	516,890	19.46	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			9,539.36000	9.53936	9,555,300	15.88	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			51.06000	0.05106	46,990	15.88	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	12.43	Put		1,045.47000	1.04547	1,038,820	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		10,005.85000	10.00585	9,978,830	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,033.74000	1.03374	1,027,110	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,914.88000	9.91488	9,887,810	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,350.86000	2.35086	2,343,860	19.32	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		6,127.10000	6.12710	6,099,710	19.32	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,375.94000	14.37594	14,351,750	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,057.31000	1.05731	1,050,630	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		328.51000	0.32851	324,710	20.30	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,960.34000	9.96034	9,933,300	20.30	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,465.60000	4.46560	4,462,310	18.07	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		3,219.56000	3.21956	3,195,880	18.07	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,780.33000	9.78033	9,755,400	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,057.26000	2.05726	2,053,160	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,820.35000	9.82035	9,795,420	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,040.52000	2.04052	2,036,420	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,740.36000	9.74036	9,715,430	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,226.68000	4.22668	4,205,900	18.30	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,860.70000	3.86070	3,858,470	18.89	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,982.08000	5.98208	5,959,020	18.89	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,437.37000	19.43737	19,414,820	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,074.12000	2.07412	2,070,020	20.18	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		232.49000	0.23249	230,770	20.18	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,401.32000	5.40132	5,401,370	18.30	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,659.59000	10.65959	10,636,710	17.73	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,001.50000	2.00150	1,999,680	17.73	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,698.29000	10.69829	10,675,410	17.73	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,986.36000	1.98636	1,984,540	17.73	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,620.92000	10.62092	10,598,040	17.73	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,016.74000	2.01674	2,014,920	17.73	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	87,4
R2044	On	04/02/2021	Bond Future			10.88402	82.32280	10.88112	82.34344	18.51	0.00	0	51,67
R2044	On	06/05/2021	Bond Future			11.08174	83.16075	11.07868	83.18188	19.24	0.00	0	
R2044	On	05/08/2021	Bond Future			11.28911	79.67007	11.28589	79.69162	19.49	0.00	0	
R2044	On	04/11/2021	Bond Future			11.49054	80.51180	11.48718	80.53363	17.33	0.00	0	
Total R2044 Future											0.00	0	51,67
R2044	On	04/02/2021	Bond Future	10.84	Call		1,914.47000	1.91447	1,880,360	18.22	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,208.00000	2.20800	2,194,530	18.22	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.29	Call			497.68000	0.49768	478,490	16.93	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,893.14000	4.89314	4,894,590	16.93	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put			9,581.15000	9.58115	9,597,520	16.71	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			224.22000	0.22422	212,420	16.73	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			614.95000	0.61495	593,410	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,469.60000	4.46960	4,468,700	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			53.87000	0.05387	49,600	16.71	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call			633.16000	0.63316	611,280	17.11	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,411.01000	4.41101	4,409,770	17.11	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			597.18000	0.59718	575,970	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,528.74000	4.52874	4,528,170	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,598.01000	6.59801	6,606,850	16.73	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,959.85000	9.95985	9,932,070	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,692.22000	9.69222	9,664,290	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,960.78000	2.96078	2,954,620	19.92	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call			6,821.92000	6.82192	6,793,480	20.83	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			2,150.71000	2.15071	2,143,400	20.83	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put			3,087.33000	3.08733	3,081,400	19.82	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,925.23000	4.92523	4,898,170	19.82	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put			1,130.67000	1.13067	1,123,890	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,070.09000	1.07009	1,063,440	21.35	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call			7,321.89000	7.32189	7,293,300	21.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,969.46000	1.96946	1,962,000	21.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,647.74000	9.64774	9,619,790	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,155.70000	1.15570	1,148,880	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,819.58000	3.81958	3,815,000	19.39	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put			5,328.49000	5.32849	5,327,160	18.78	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,639.80000	2.63980	2,617,340	18.78	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call			5,129.64000	5.12964	5,102,350	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,143.13000	1.14313	1,136,330	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,736.73000	9.73673	9,708,820	21.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,966.61000	3.96661	3,940,900	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,065.69000	10.06569	10,040,130	21.23	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,978.84000	1.97884	1,974,830	21.23	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,986.53000	9.98653	9,960,970	21.23	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			2,011.14000	2.01114	2,007,130	21.23	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			10,026.10000	10.02610	10,000,530	21.23	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1,994.94000	1.99494	1,990,920	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			2,116.66000	2.11666	2,115,010	18.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			10,492.11000	10.49211	10,468,620	18.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Put			2,101.02000	2.10102	2,099,360	18.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			10,416.47000	10.41647	10,393,000	18.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,132.41000	2.13241	2,130,770	18.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			10,454.27000	10.45427	10,430,790	18.63	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												0.00	0	71,07
R2048	On	04/02/2021	Bond Future			10.78694	86.12238	10.78397	86.14426		17.83	0.00	0	116,10
R2048	On	06/05/2021	Bond Future			10.97200	82.58879	10.96887	82.61117		19.51	0.00	0	
R2048	On	05/08/2021	Bond Future			11.16402	83.47272	11.16074	83.49546		18.81	0.00	0	
R2048	On	04/11/2021	Bond Future			11.36003	79.94364	11.35660	79.96671		17.59	0.00	0	
Total R2048 Future												0.00	0	116,10
R2048	On	04/02/2021	Bond Future	10.47	Call			1,095.42000	1.09542	1,066,400	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			3,467.43000	3.46743	3,460,290	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,122.67000	1.12267	1,093,350	17.33	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			3,518.10000	3.51810	3,511,270	17.28	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,053.56000	2.05356	2,039,370	17.92	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			2,171.53000	2.17153	2,135,460	17.92	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			7,972.44000	7.97244	7,986,550	16.06	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			119.93000	0.11993	112,160	16.06	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			3,417.29000	3.41729	3,409,850	17.33	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			577.86000	0.57786	564,110	19.60	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			5,569.69000	5.56969	5,534,060	19.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,233.78000	2.23378	2,220,300	17.83	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,982.80000	1.98280	1,947,440	17.83	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			1,068.57000	1.06857	1,039,860	17.28	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,999.14000	9.99914	9,970,210	21.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,092.84000	1.09284	1,086,290	21.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			10,044.93000	10.04493	10,016,020	21.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,080.63000	1.08063	1,074,100	21.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,953.39000	9.95339	9,924,420	21.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,105.18000	1.10518	1,098,590	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,949.21000	1.94921	1,945,350	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			10,399.94000	10.39994	10,373,350	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,933.28000	1.93328	1,929,430	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			10,440.77000	10.44077	10,414,180	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,917.47000	1.91747	1,913,620	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			10,359.14000	10.35914	10,332,540	20.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,921.83000	10.92183	10,897,260	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,967.40000	1.96740	1,965,900	18.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.85	Call			10.96086000	10.96086	10,936,280	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,952.40000	1.95240	1,950,890	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,882.82000	10.88282	10,858,260	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,982.50000	1.98250	1,981,010	18.89	0.00	0	
Total R2048 Option												0.00	0	4,28
Total For R2048												0.00	0	120,38
R209	On	04/02/2021	Bond Future			10.32443	71.38490	10.30107	71.52117		17.67	0.00	0	25,9
R209	On	06/05/2021	Bond Future			10.51039	68.97205	10.48614	69.10988		19.66	0.00	0	5,2
R209	On	05/08/2021	Bond Future			10.70008	69.71034	10.67490	69.84978		18.51	0.00	0	
R209	On	04/11/2021	Bond Future			10.89405	67.30692	10.86792	67.44791		17.52	33,653,460.00	500	50
Total R209 Future												33,653,460.00	500	31,66
R209	On	04/02/2021	Bond Future	10.11	Call			1,220.05000	1.22005	1,145,890	17.49	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,349.21000	2.34921	2,411,320	17.49	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,244.49000	1.24449	1,169,510	17.50	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,313.90000	2.31390	2,375,190	17.50	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,195.91000	1.19591	1,122,570	17.48	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,384.89000	2.38489	2,447,820	17.48	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,243.41000	1.24341	1,264,550	21.45	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			3,999.19000	3.99919	4,062,460	19.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			594.83000	0.59483	605,350	21.45	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.23	Call			9,580.07000	9.58007	9,453,010	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,103.84000	2.10384	2,139,890	20.38	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			4,876.88000	4.87688	4,950,670	19.11	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			2,027.80000	2.02780	1,963,760	19.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			7,182.88000	7.18288	7,066,190	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,541.01000	9.54101	9,414,080	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			616.63000	0.61663	627,530	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,635.97000	2.63597	2,561,410	19.41	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			5,859.94000	5.85994	5,751,190	20.90	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,703.41000	1.70341	1,732,490	20.90	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			9,658.26000	9.65826	9,530,950	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			5,889.50000	5.88950	5,974,020	18.81	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,509.23000	1.50923	1,455,920	18.81	0.00	0	6,2
R209	On	06/05/2021	Bond Future	11.00	Call			4,941.15000	4.94115	4,839,370	20.38	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			609.29000	0.60929	620,060	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,619.16000	9.61916	9,491,980	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			602.02000	0.60202	612,670	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,618.16000	3.61816	3,529,900	19.78	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,974.45000	2.97445	3,024,020	19.78	0.00	0	6,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021	Bond Future	11.81	Put		1,887.35000	1.88735	1,916,090	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,717.19000	7.71719	7,606,880	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,918.17000	1.91817	1,947,300	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,750.42000	7.75042	7,639,910	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,902.71000	1.90271	1,931,640	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,783.69000	7.78369	7,672,990	20.04	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,942.88000	1.94288	1,972,490	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,556.62000	8.55662	8,445,060	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,928.52000	1.92852	1,957,950	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,492.42000	8.49242	8,381,220	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Put		0.00000	0.00000	9,586,730	16.46	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		0.00000	0.00000	1,432,240	16.46	2,864,480.00	2,000	1,00
R209	On	04/11/2021	Bond Future	12.00	Call		0.00000	0.00000	7,844,600	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,957.33000	1.95733	1,987,120	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		0.00000	0.00000	2,249,620	18.88	4,499,240.00	2,000	1,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,524.50000	8.52450	8,413,120	18.88	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		0.00000	0.00000	3,374,420	17.28	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		0.00000	0.00000	5,546,500	17.28	5,546,500.00	1,000	1,00
Total R209 Option											12,910,220.00	5,000	46,37
Total For R209											46,563,680.00	5,500	78,04
R210	On	04/02/2021	Bond Future			194.54545	194.54545	194.91397	194.91397		0.00	0	1,2
R210	On	06/05/2021	Bond Future			193.85689	193.85689	194.22983	194.22983		0.00	0	
R210	On	05/08/2021	Bond Future			195.97828	195.97828	196.35567	196.35567		0.00	0	
R210	On	04/11/2021	Bond Future			195.35079	195.35079	195.73238	195.73238		0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021	Bond Future			170.16396	170.16396	170.22340	170.22340		0.00	0	5,7
R212	On	06/05/2021	Bond Future			171.93743	171.93743	171.99801	171.99801		0.00	0	
R212	On	05/08/2021	Bond Future			171.48449	171.48449	171.54606	171.54606		0.00	0	
R212	On	04/11/2021	Bond Future			173.33508	173.33508	173.39745	173.39745		0.00	0	
Total R212 Future											0.00	0	5,7
Total For R212											0.00	0	5,7
R213	On	04/02/2021	Bond Future			9.28878	88.37620	9.27566	88.45243	12.83	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.47870	85.74752	9.46501	85.82475	14.22	0.00	0	
R213	On	05/08/2021	Bond Future			9.67653	86.66510	9.66223	86.74334	13.38	0.00	0	
R213	On	04/11/2021	Bond Future			9.88247	84.05175	9.86755	84.13092	12.64	0.00	0	
Total R213 Future											0.00	0	8,8
R213	On	04/02/2021	Bond Future	9.40	Call		1,951.95000	1.95195	1,889,860	12.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future	9.40	Put		1,233.02000	1.23302	1,247,160	12.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,985.83000	1.98583	1,923,340	13.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		1,209.43000	1.20943	1,223,170	13.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,918.49000	1.91849	1,856,800	12.98	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		1,257.09000	1.25709	1,271,630	12.98	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		147.66000	0.14766	148,240	15.51	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		12,505.22000	12.50522	12,428,600	15.51	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		152.55000	0.15255	153,160	15.51	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		12,548.57000	12.54857	12,471,940	15.51	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		150.08000	0.15008	150,680	15.51	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		12,591.93000	12.59193	12,515,280	15.51	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,526.90000	2.52690	2,548,100	13.71	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		4,562.01000	4.56201	4,598,000	13.11	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,773.59000	2.77359	2,731,340	13.11	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,459.66000	1.45966	1,471,550	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		7,623.84000	7.62384	7,557,700	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,487.02000	1.48702	1,499,120	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		7,410.26000	7.41026	7,344,770	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,571.56000	1.57156	1,584,310	14.48	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		5,090.16000	5.09016	5,033,120	13.71	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		7,659.65000	7.65965	7,593,410	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,473.29000	1.47329	1,485,290	14.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,695.52000	7.69552	7,629,170	14.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,711.31000	1.71131	1,725,920	13.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,966.52000	7.96652	7,901,850	13.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,697.27000	1.69727	1,711,770	13.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,898.76000	7.89876	7,834,300	13.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,725.44000	1.72544	1,740,150	13.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,932.61000	7.93261	7,868,050	13.62	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,45
R214	On	04/02/2021	Bond Future			10.67489	68.65099	10.67188	68.66882	19.27	19,290,928.19	281	15,15
R214	On	06/05/2021	Bond Future			10.85555	66.07359	10.85239	66.09182	21.47	0.00	0	
R214	On	05/08/2021	Bond Future			11.04240	66.78071	11.03909	66.79929	20.21	0.00	0	
R214	On	04/11/2021	Bond Future			11.23300	64.20945	11.22955	64.22830	19.14	0.00	0	
Total R214 Future											19,290,928.19	281	15,15
R214	On	04/02/2021	Bond Future	10.32	Call		906.79000	0.90679	882,560	18.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		3,044.73000	3.04473	3,038,330	18.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		927.42000	0.92742	902,960	18.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.33	Put		3,003.09000	3.00309	2,996,460	18.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		886.37000	0.88637	862,370	18.57	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,086.66000	3.08666	3,080,490	18.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,339.44000	8.33944	8,315,220	23.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,013.43000	1.01343	1,007,440	23.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		8,376.30000	8.37630	8,352,100	23.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,002.78000	1.00278	996,810	23.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,413.20000	8.41320	8,389,020	23.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		992.24000	0.99224	986,290	23.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,273.43000	2.27343	2,270,070	21.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,408.64000	7.40864	7,386,720	21.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,307.92000	2.30792	2,304,580	21.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,440.42000	7.44042	7,418,490	21.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,290.62000	2.29062	2,287,270	21.88	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,472.25000	7.47225	7,450,310	21.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,465.62000	8.46562	8,445,360	20.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,182.56000	2.18256	2,181,150	20.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,403.84000	8.40384	8,383,600	20.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,213.17000	2.21317	2,211,780	20.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,434.72000	8.43472	8,414,470	20.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,197.82000	2.19782	2,196,420	20.63	0.00	0	
Total R214 Option											0.00	0	
Total For R214											19,290,928.19	281	15,15
Total for Bond											78,627,870.17	5,917	1,087,75
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			753.56600	753.56600	754.04100	754.04100			0.00	0	9€
GOVI	On	06/05/2021	GOVI			761.23500	761.23500	761.71700	761.71700			0.00	0	
GOVI	On	05/08/2021	GOVI			769.29300	769.29300	769.78300	769.78300			0.00	0	
GOVI	On	04/11/2021	GOVI			777.50000	777.50000	777.99500	777.99500			0.00	0	
Total GOVI Future												0.00	0	9€
GOVI	On	04/02/2021	GOVI	750.95	Call			30,910.00000	3.09100	26,160,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			30,810.00000	3.08100	26,060,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			31,010.00000	3.10100	26,260,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			830,470.00000	83.04700	825,650,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call			830,370.00000	83.03700	825,550,000		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			830,270.00000	83.02700	825,450,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			506,530.00000	50.65300	501,630,000		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			506,430.00000	50.64300	501,530,000		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			506,330.00000	50.63300	501,430,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			495,850.00000	49.58500	490,900,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call			495,750.00000	49.57500	490,800,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			495,950.00000	49.59500	491,000,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	04/02/2021	Index Future			787.08100	787.08100	787.37400	787.37400			0.00	0	
AL37	On	06/05/2021	Index Future			795.09100	795.09100	795.38900	795.38900			0.00	0	
AL37	On	05/08/2021	Index Future			803.50800	803.50800	803.81100	803.81100			0.00	0	
AL37	On	04/11/2021	Index Future			812.08000	812.08000	812.38700	812.38700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	04/02/2021	Index Future			869.21400	869.21400	869.93400	869.93400			0.00	0	
AL7T	On	06/05/2021	Index Future			878.05900	878.05900	878.79000	878.79000			0.00	0	
AL7T	On	05/08/2021	Index Future			887.35500	887.35500	888.09500	888.09500			0.00	0	
AL7T	On	04/11/2021	Index Future			896.82100	896.82100	897.57000	897.57000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			762.73000	762.73000	763.22900	763.22900			0.00	0	23
ALBI	On	06/05/2021	Index Future			770.49300	770.49300	770.99900	770.99900			0.00	0	
ALBI	On	05/08/2021	Index Future			778.64900	778.64900	779.16200	779.16200			0.00	0	
ALBI	On	04/11/2021	Index Future			786.95600	786.95600	787.47500	787.47500			0.00	0	
Total ALBI Future												0.00	0	23
Total For ALBI												0.00	0	23
IGOV	On	04/02/2021	Index Future			271.63100	271.63100	271.68900	271.68900			0.00	0	1,08
IGOV	On	06/05/2021	Index Future			274.46200	274.46200	274.52200	274.52200			8,233,860.00	3	
IGOV	On	05/08/2021	Index Future			277.43400	277.43400	277.49500	277.49500			0.00	0	
IGOV	On	04/11/2021	Index Future			280.46000	280.46000	280.52200	280.52200			0.00	0	
Total IGOV Future												8,233,860.00	3	1,10
Total For IGOV												8,233,860.00	3	1,10
Total for Index												8,233,860.00	3	1,33
JIBAR f	On	20/01/2021	Jibar Future			3.62500	96.37500	3.63500	96.36500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.49000	96.51000	3.51000	96.49000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.47500	96.52500	3.49500	96.50500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.43000	96.57000	3.44000	96.56000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.42000	96.58000	3.44000	96.56000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.39500	96.60500	3.40500	96.59500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.43000	96.57000	3.48000	96.52000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.64500	96.35500	3.69500	96.30500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.64000	96.36000	3.71500	96.28500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.03000	95.97000	4.09000	95.91000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			4.09000	95.91000	4.35500	95.64500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.50500	95.49500	4.51500	95.48500			0.00	0	
Total Jibar Future												0.00	0	30,00
Total For JIBAR FUTURE												0.00	0	30,00
Total for Jibar												0.00	0	30,00
5Y STN	On	21/12/2021	Interest Rate Swap			90.48000	90.48000	90.48000	90.48000			0.00	0	1
Total 5Y STND Future												0.00	0	1
Total For 5Y STND												0.00	0	1
Total for Interest Rate Swap												0.00	0	1

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 Derivatives :									86,861,730.17	5,920	1,120,100
AA06 On 15/04/2021 Spot Bond					0.00000	100.87138			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			5.41500	103.12331	5.41500	103.10825		541,500,000,000.00		100,000,000	50,000,000
Total AA07 SPOT									541,500,000,000.00	100,000,000	50,000,000
Total For AA07									541,500,000,000.00	100,000,000	50,000,000
ABCPI3 On 07/12/2023 Spot Bond			3.40000	301.14754	3.40000	301.10300			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.20543			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.97443			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.00000	9.65000	99.97425			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.42330			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.18157			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.11747			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.78643			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.74992				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.27716				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.81850				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.01017				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.20417				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.99881				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.50103				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.29223				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.20128				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.20807				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.49250				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.05594				0.00	0	
Total ABFN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.10942				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.88387				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.16206				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.46720				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.04073				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.80920				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.59875				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.86842				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.69672				0.00	0	2,100,000,00
Total ABFN41 SPOT										0.00	0	2,100,000,00
Total For ABFN41										0.00	0	2,100,000,00
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.07440				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.92801				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.95707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.97788				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.06461				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.36013				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.38152				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.47210				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.81459				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.26523				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.13000	4.13000	4.13000	146.04700				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	68.51766	100.00000	68.36139				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.28000	7.28000	7.28000	138.04334				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.87861	100.00000	17.83762				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.35878				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.69000	215.88083	2.69000	215.85313				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	146.76573				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	181.92897				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	209.15800				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.25500	6.25500	6.25500	105.54397				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.70500	6.70500	6.70500	118.66826				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.91500	4.91500	4.91500	102.11001				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.44500	103.45511	4.44500	103.44266				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.75500	107.68363	4.75500	107.66965				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.07500	109.55455	5.07500	109.53937				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.27000	118.45875	6.27000	118.43854				0.00	0	
Total ABS16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.48000	118.12135	7.48000	118.09740			0.00	0	1,500,000,00
Total ABS17 SPOT									0.00	0	1,500,000,00
Total For ABS17									0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.22500	114.19768	5.22500	114.18141			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.59000	113.01276	6.59000	112.99253		2,636,000,000,000.00		400,000,000	200,000,00
Total ABS7 SPOT								2,636,000,000,000.00		400,000,000	200,000,00
Total For ABS7								2,636,000,000,000.00		400,000,000	200,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.15831	100.00000	12.13111			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.75000	1.75000	1.75000	314.92356			0.00	0	300,000,00
Total ABS12 SPOT									0.00	0	300,000,00
Total For ABS12									0.00	0	300,000,00
ABS14 On 31/01/2022 Spot Bond			1.25000	171.29677	1.25000	171.28151			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.58000	9.58000	9.58000	109.06739			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.13645			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.13214			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.12697			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.12763			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.60502			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL190 On 20/09/2022 Spot Bond					0.00000	100.13194				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.13194				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.13564				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.13564				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.70129				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.86599				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.12503				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.93769				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.12415				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.12090				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.41631				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63692				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.44545				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.45036				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.45666				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.34637				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.07618				0.00	0	2,400,000,00
Total AGL03 SPOT										0.00	0	2,400,000,00
Total For AGL03										0.00	0	2,400,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.36244				0.00	0	1,200,000,00
Total AGT01 SPOT										0.00	0	1,200,000,00
Total For AGT01										0.00	0	1,200,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.48159				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.45931				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.75588				0.00	0	1,200,000,00
Total AGT04 SPOT										0.00	0	1,200,000,00
Total For AGT04										0.00	0	1,200,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.96327				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.96327				0.00	0	
Total AHF2B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.13785				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.93420				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.92450				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.03122				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.13791				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.48686				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.59342				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.70046				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46412				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.94500	112.95037	5.94500	112.93239				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.49352				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.53270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.80639				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.75442				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.95707				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.49346				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.53263				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.80620				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.45428				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.51306				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.55222				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.88420				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.82500	112.24279	6.82500	112.22210				0.00	0	57,000,00
Total AIR02 SPOT										0.00	0	57,000,00
Total For AIR02										0.00	0	57,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			5.94500	110.86100	5.94500	110.84306				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.19500	93.99077	11.19500	93.96249				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.10000	179.48394	5.10000	179.44918				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.15147				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.99605				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.24563				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.77235				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.18961				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.42958				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.57181				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.98183				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.13561				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.17500	223.67626	5.17500	223.63254				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.19000	201.68022	5.19000	201.64069				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.32181				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.23000	169.53043	2.23000	169.51083				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	97.41450				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.79866				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.81233				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.27500	169.44998	2.27500	169.43018				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.40307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.41672				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.31000	174.67534	5.31000	174.64054				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.73464				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.55265				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	100.34112				0.00	0	3,550,000,00
Total ASN165 SPOT										0.00	0	3,550,000,00
Total For ASN165										0.00	0	3,550,000,00
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	100.14695				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	99.98479				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.20000	101.99261	5.20000	101.97273				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	100.11400				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.11578				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.11898				0.00	0	4,200,00
Total ASN204 SPOT										0.00	0	4,200,00
Total For ASN204										0.00	0	4,200,00
ASN20(On 24/08/2021 Spot Bond					0.00000	100.61471				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.70454				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.41931				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.37984				0.00	0	
Total ASN255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.14652				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.10840				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.59211				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.54985				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.49156				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.23527				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.01468				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.12373				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.15943				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.25490				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.76500	4.76500	4.76500	97.36986				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.40500	5.40500	5.40500	89.05212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.11694				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.13409				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.71887				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.11785				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.31000	100.55052	5.31000	100.53062				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12587				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.60653				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.60653				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.11395				0.00	22,000,000	5,500,00
Total ASN346 SPOT										0.00	22,000,000	5,500,00
Total For ASN346										0.00	22,000,000	5,500,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.10809				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12045				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.12045				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.41919				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.14533				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.11804				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.12259				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.86604				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.21102				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.21102				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.14343				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.11912				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.48399				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.17692				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.11826				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.13988				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.30874				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.47514				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.19973				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.19973				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.09690				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.10002				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.15074				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.14443				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.02924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.95578				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.96589				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	104.38449				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	104.57858				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	103.93818				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	104.57114				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.74531				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.89091				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond					0.00000	104.17711				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond					0.00000	103.98429				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.58557				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 17/08/2025 Spot Bond					0.00000	100.12199				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.14643				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.41196				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	92.58100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.66953				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.12156				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.32208				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.30490				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.97600				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.23829				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.21507				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.19319				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.19319				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.13941				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.13031				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	99.97517				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.11835				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.21791	9.00000	102.26849				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.19842	8.18000	102.03940				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.20271	8.36000	102.08427				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.20271	8.36000	102.08427				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	99.98745				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	99.87322				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.85213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.66255	9.10000	101.74521				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.76218	11.05000	101.90726				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.38903	11.00000	101.62740				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.47243				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	105.89149	10.50000	101.20822				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.51447				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.44877				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	105.27812	10.50000	100.94932				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.90318				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.47477				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.56647				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.32304				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	109.44968	10.60000	104.32921				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.23945				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.34500	107.12535	5.34500	107.10974				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.45867	9.30000	102.43294				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.66952				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.80598				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.47378				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.45131				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98737				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.73000	106.85219	5.73000	102.35871				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.18580				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.32928				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.95750				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	99.95811				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.14500	8.14500	8.14500	106.11551				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.96160				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.96160				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.19000	10.19000	10.19000	110.91626				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.89154				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.45119				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.71948				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.71959				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.68531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.95621				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.95621				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.58495				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.95493				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.95575				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.95440				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.95684				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.95425				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	99.94971				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.94761				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.94761				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.94761				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.94655				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.94820				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.94820				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.94568				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.65159				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.13500	7.13500	7.13500	107.12040				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.78157				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.73027				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.92045				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.31818				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.94500	111.39217	6.94500	111.37116				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.49148				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.88458				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.84500	103.76314	6.84500	103.74414				0.00	0	75,000,00
Total BGL11 SPOT										0.00	0	75,000,00
Total For BGL11										0.00	0	75,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	102.53999				0.00	0	130,000,00
Total BGL12 SPOT										0.00	0	130,000,00
Total For BGL12										0.00	0	130,000,00
BGL13 On 20/08/2021 Spot Bond			5.94500	107.78788	5.94500	107.77071				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.20504				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.14812				0.00	0	20,000,00
Total BGL15 SPOT										0.00	0	20,000,00
Total For BGL15										0.00	0	20,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.63414				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.90847				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.89078				0.00	0	1,190,000,00
Total BGL18 SPOT										0.00	0	1,190,000,00
Total For BGL18										0.00	0	1,190,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	99.99971				0.00	0	680,000,00

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 BGL19 SPOT										0.00	0	680,000,00
Total For BGL19										0.00	0	680,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	104.81327				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.34515				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.61918				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.82081				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.68500	111.43355	5.68500	111.41629				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.19330				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.34408				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.08933				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.77458				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.98225				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.29047				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.45070				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.65160				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.91160				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.09404				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.87937				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.16825				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.48454				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.48724				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.03061				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.05691				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.70604				0.00	0	
Total BPPF24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.76713				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.96418				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.04525				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.67087				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.70600				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.73655				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.08769				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.72980				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.54500	103.91173	4.54500	103.89899				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.67159				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.56326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.63000	113.62269	6.63000	113.60233				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.98000	114.56377	6.98000	114.54218				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.51000	116.20396	7.51000	116.18029				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.93000	110.62748	8.93000	107.86221				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.09258				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.89132				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.17894				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.97138				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.10262				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.57267				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.61569				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.37605				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.46719				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.91963				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.07349	3.14000	159.97127				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.20000	2.20000	2.20000	160.40133				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.82796	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.61893				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.71500	113.86631	6.71500	113.84553				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.36853	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.03827				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.99892				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.33504				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.54000	103.68106	5.54000	103.66551				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.76799	10.98000	101.73794				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.85743				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	121.37061	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.12254				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	101.09479				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.12371				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.62139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.61554				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN427 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN438 On 03/02/2021 Spot Bond					0.00000	100.92293				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN441 On 24/05/2021 Spot Bond			5.44000	103.43713	5.44000	103.42204				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.20000	169.58410	2.20000	169.56464				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.75000	131.39336	5.75000	131.36587				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.99000	130.20580	5.99000	130.17772				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	104.95400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.60998				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.75808				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	100.92890				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.14500	107.43204	6.14500	107.41407				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.73074				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.15905				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.55343				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.66980				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 23/06/2021 Spot Bond					0.00000	100.15300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	53.22641	100.00000	53.10730				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.82297				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.97344				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.03911				0.00	0	
Total CLN484 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.64000	104.30142	5.64000	104.28549				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.80200	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.94500	108.60769	5.94500	108.59040				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.55348				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.14521				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.45476				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.34500	115.28366	6.34500	115.26376				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.27306				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.54784				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	101.21638				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.29094				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.81805				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.42325				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.89569				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.28569				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.88706	9.96000	102.85944				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.65034	10.01000	101.62307				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.51401				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.00000	9.60000	101.55762				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.22758				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.44407				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.64164				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	102.82196	9.20000	102.79642				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.86774				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.47961				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.11237				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.56889				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.02586				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.21256				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.22758				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.13460				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.08938				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.36000	8.36000	8.36000	112.01315				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.60861				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.91222				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.25423				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	132.78500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.42718				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN543 On 17/01/2024 Spot Bond					0.00000	101.22515				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			7.83000	113.38564	7.83000	113.36198				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			7.88000	110.30956	7.88000	110.28601				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			7.97000	110.02232	7.97000	109.99857				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	310.17016				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN550 On 15/11/2023 Spot Bond					0.00000	100.64004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.65238				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.49089				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.39962				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.41600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.70034				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.77057	10.19000	101.18198				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.83000	111.71988	7.83000	110.58660				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.71968				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.44934				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.21295				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.37893				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.65459				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.73181				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.96984				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.06000	110.02595	8.06000	108.88623				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.69078				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.22549				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.65851				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.21665				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.14749				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.04072				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.90667				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.68980				0.00	0	
Total CLN581 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.39960				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.22029				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.93420				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.38772				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.81975				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.28753				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.20551				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.16924				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.21608				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.06789				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.97000	136.96458	3.97000	110.74639				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.48139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.01399				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.48139				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	100.86972				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.91235				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.26069				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.16924				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.16924				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.45409				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.69324				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.61409				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	101.40164				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.07970				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.48850				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.53828	9.32000	101.51287				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.90801				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.39126				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.32182				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.46897				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.39952				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.08763				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.89192				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.14214				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.38770				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.82534				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.82200				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.75432				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.92969				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.02500	109.56705	6.02500	109.54937				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.64611				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.73062				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.85500	64.31242	11.85500	86.39588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.48611				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.53000	107.06634	8.53000	107.04205				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.64285				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.45483				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.55017				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.69167				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.27334				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.46402				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.63959				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.60150				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.59488				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.70477				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.94005				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.46696				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.16594				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	100.87420				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.16623				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.63959				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.41124				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.63959				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.49808				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.63959				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 18/02/2021 Spot Bond					0.00000	100.45649				0.00	0	
Total CLN653 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.15075				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.58896				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.12696				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.12854				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.13348				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	97.71700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	101.83100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	125.78900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.82648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.89386				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.78291				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.07054				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.20138				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.47969				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.71563				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.28650				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.49100	137.83323	4.49100	111.97399				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.49100	137.83323	4.49100	111.97472				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.65853				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.73191				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	100.77531				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.68695				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.12366				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.39722				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.74602				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.29493				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.11807				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.12154				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.67024				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.14123				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.14525				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.14502				0.00	0	
Total CLN688 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.12690				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.01342				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.12695				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.80944				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.19096				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	101.44381				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.85346				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.59313				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.01261				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.10548				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.36963				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.58278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.26587				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.29879				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.67791				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.18188				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.56895				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.79701				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.25581				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.12372				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.54496				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.79533				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.20842				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2021 Spot Bond					0.00000	100.55641				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.12458				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.12458				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.12458				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.55533				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.10632				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.22897				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.52422				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.85555				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.34959				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.58597				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.11402				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN724									0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.11402			0.00	0	
Total CLN725 SPOT									0.00	0	
Total For CLN725									0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.11402			0.00	0	
Total CLN726 SPOT									0.00	0	
Total For CLN726									0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.11617			0.00	0	
Total CLN727 SPOT									0.00	0	
Total For CLN727									0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.11617			0.00	0	
Total CLN728 SPOT									0.00	0	
Total For CLN728									0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.11617			0.00	0	
Total CLN729 SPOT									0.00	0	
Total For CLN729									0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.16171			0.00	0	
Total CLN730 SPOT									0.00	0	
Total For CLN730									0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.23443			0.00	0	
Total CLN731 SPOT									0.00	0	
Total For CLN731									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.13500	107.14104	7.13500	107.12040			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.60146			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.39500	111.35220	7.39500	111.32999			0.00	0	13,000,000.00
Total COJ05 SPOT									0.00	0	13,000,000.00
Total For COJ05									0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.85500	104.00527	5.85500	103.98880			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.98000	110.77381	8.98000	110.74707		1,077,600,000.00	120,000,000	60,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										1,077,600,000,000.00	120,000,000	60,000,000
Total For COJ08										1,077,600,000,000.00	120,000,000	60,000,000
COJG0 On 09/06/2024 Spot Bond			6.12500	112.99481	6.12500	112.97608				0.00	0	69,100,000,000
Total COJG01 SPOT										0.00	0	69,100,000,000
Total For COJG01										0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.78000	106.98721	6.78000	106.96762				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.39000	106.63128	9.39000	106.60440				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			9.48000	100.53185	9.48000	100.50627				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.14500	9.14500	9.14500	107.11361				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.41529				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.12690				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.16061				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.89511				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.27861				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.81885				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	101.02313				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.27765				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.03687				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.01520				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.27244				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.29573				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.45526				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.56443				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.23000	8.23000	8.23000	108.38523				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.99605				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.49842				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.89500	101.72210	5.89500	101.70612				0.00	0	
Total DV2021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.27000	110.80784	6.27000	110.78925			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.78164	100.00000	28.71828			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.78164	100.00000	28.71828			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.81500	114.47801	5.81500	114.46019			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.50566	9.69000	103.47905			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.50566	9.69000	103.47905			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			10.93500	99.22633	10.93500	99.19762			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65301	10.10000	103.62525			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65301	10.10000	103.62525			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.40115			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.67888			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.20605			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.07416			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.00802			0.00	0	
Total DVF24 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.28319				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.50012				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.24441				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.34041				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.24415				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.85226				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.69720				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.41146				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.74220				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.53760				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.56690				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	110.61754	4.65000	110.60373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	107.93334	5.35000	107.91760				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.25500	113.50300	6.25500	113.48369				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.43500	101.92478	5.43500	101.90406				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.20000	90.57780	5.20000	90.56015				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.41950	2.25000	132.40412				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.60000	134.24357	4.57000	134.48172				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.59300	120.07318	4.59300	120.05150				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.64000	117.54909	4.64000	117.52796				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.09500	103.33843	5.09500	103.31843				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.17000	92.62319	5.17000	92.60523				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.41950	2.25000	132.40412				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	135.87015				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	133.70259				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	102.83163				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	101.94163				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	102.40354				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	100.85081				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	93.65770				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	95.06183				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	11,000,000,000	14,000,000,000
Total ELN012 SPOT										0.00	11,000,000,000	14,000,000,000

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 ELN012										0.00	11,000,000,000	14,000,000,000
EMM02 On 11/03/2021 Spot Bond			5.32500	104.27984	5.32500	104.26480				0.00	0	20,000,000,000
Total EMM02 SPOT										0.00	0	20,000,000,000
Total For EMM02										0.00	0	20,000,000,000
EMM03 On 04/05/2024 Spot Bond			8.55000	105.81782	8.55000	105.79335				0.00	0	36,200,000,000
Total EMM03 SPOT										0.00	0	36,200,000,000
Total For EMM03										0.00	0	36,200,000,000
EMM04 On 16/05/2028 Spot Bond			10.78500	10.78500	10.78500	96.24217				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.13500	11.13500	11.13500	100.59396				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			8.63000	8.63000	8.63000	103.62761				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.63000	8.63000	8.63000	109.97325				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.40000	11.40000	11.40000	84.63193				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.23500	10.23500	10.23500	101.90489				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.40000	11.40000	11.40000	95.77267				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 28/05/2021 Spot Bond					0.00000	100.52497				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.36944				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.28895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.29790				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.21756				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.21330				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.65166				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.40186				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.19095				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.64973				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.34730				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.35784				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.00635				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.28383				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond					0.00000	100.83300				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.55291				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.52428				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	100.59865				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	100.53000				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.55859				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.51516				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.50140				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	100.58717				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23(On 25/01/2023 Spot Bond			5.67500	112.62340	5.67500	112.60628				0.00	0	300,000,00
Total ES23 SPOT										0.00	0	300,000,00
Total For ES23										0.00	0	300,000,00
ES23/R(On 25/01/2023 Spot Bond			10.00000	104.27859	10.00000	104.25094				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26(On 02/04/2026 Spot Bond			7.74000	102.36843	7.74000	102.34708				0.00	0	2,506,700,00
Total ES26 SPOT										0.00	0	2,506,700,00

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 ES26										0.00	0	2,506,700,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.90049	7.85000	101.87894				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.23000	77.24288	11.20500	77.35632				0.00	0	2,175,300,00
Total ES33 SPOT										0.00	0	2,175,300,00
Total For ES33										0.00	0	2,175,300,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.17936	7.50000	102.15858				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.70500	76.55440	11.70500	76.53048				0.00	0	2,500,000,00
Total ES42 SPOT										0.00	0	2,500,000,00
Total For ES42										0.00	0	2,500,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.52081	8.50000	101.49759				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	100.93540				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.35106				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.19931				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.12585				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.81224				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.50524				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.55697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.58620				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.84934				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.16817				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.57622				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.73654				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.67500	5.67500	5.67500	102.52912				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.72283				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.27148				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.61500	104.18983	6.61500	104.17130				0.00	0	80,000,0€
Total FRB19 SPOT										0.00	0	80,000,0€
Total For FRB19										0.00	0	80,000,0€
FRB20 On 15/04/2021 Spot Bond					0.00000	102.14183				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB21 On 24/11/2021 Spot Bond					0.00000	102.73592			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.07663			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.73078			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.00451			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.07113			0.00	100,000,000	50,000,00
Total FRB25 SPOT									0.00	100,000,000	50,000,00
Total For FRB25									0.00	100,000,000	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	99.29607			0.00	0	800,000,00
Total FRB26 SPOT									0.00	0	800,000,00
Total For FRB26									0.00	0	800,000,00
FRB27 On 03/06/2026 Spot Bond			8.33000	108.73145	8.33000	108.70707			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.30584			0.00	0	30,000,00
Total FRB28 SPOT									0.00	0	30,000,00
Total For FRB28									0.00	0	30,000,00
FRBI22 On 31/01/2022 Spot Bond			1.25000	171.29677	1.25000	171.28151			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	312.78045			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	147.07743		167,700,000,000.00	0.00	60,000,000	30,000,00
Total FRBI25 SPOT								167,700,000,000.00		60,000,000	30,000,00
Total For FRBI25								167,700,000,000.00		60,000,000	30,000,00
FRBI28 On 31/03/2028 Spot Bond			4.45000	184.54690	4.45000	184.51441			0.00	0	500,000,00
Total FRBI28 SPOT									0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	500,000,00
FRBI29 On 31/03/2029 Spot Bond			4.71000	4.71000	4.71000	97.76610				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	209.57958				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.97500	78.85782	5.97500	78.84071				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	84.40847	5.50000	84.39136				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	139.61679				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	91.39880				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.31000	169.38743	2.31000	169.36748				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.17000	167.86144	3.17000	167.83781				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.81652				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.22589				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	102.92630				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.86566				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.99307				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.87605				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	103.94242				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC274 On 02/05/2028 Spot Bond			9.80000	101.54472	9.80000	101.51788				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC277 On 04/03/2021 Spot Bond					0.00000	100.33561				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.46898				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.13781				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.01487				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 26/01/2021 Spot Bond					0.00000	101.38582				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.91572				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.17693				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.07759				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.11983				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	100.91484				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC291 On 26/01/2021 Spot Bond					0.00000	101.09479				0.00	0	
Total FRC291 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.90020				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.88080				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.59802				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.60973				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.15937				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.92373				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.61165				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.51548				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.89514				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.40912				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.71346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.11720				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.13513				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.30000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.99000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	100.14857				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	111.18000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	98.06724				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.23100				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.88915				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.56041				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.14843				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/12/2024 Spot Bond					0.00000	100.15197				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.13650				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	99.91877				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.51624				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	99.98737				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.42720				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.68768				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.01354				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.81295				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.81295				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.26548				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.46833				0.00	0	
Total FRC335 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 FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.79096				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.33061				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.29405				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.97145				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.14876				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.17611				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.49224				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.12261				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.09551				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.73659				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.15946				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.02491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.01526				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.86083				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.77254				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.46049				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.60171				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.55114				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	99.97070				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.38019				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	168.22716				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.89000	2.89000	2.89000	168.33359				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	168.36910				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.90000	93.81354	4.90000	93.79582				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.10000	103.32554	5.10000	103.30570				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.29030				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.59650				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.25051				0.00	0	30,000,0€
Total FRJ22 SPOT										0.00	0	30,000,0€
Total For FRJ22										0.00	0	30,000,0€
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.86718				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.18510				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.28997				0.00	0	1,200,000,0€
Total FRJ25 SPOT										0.00	0	1,200,000,0€
Total For FRJ25										0.00	0	1,200,000,0€
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.64625				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.51918				0.00	5,000,000,000	2,500,000,0€
Total FRJ27 SPOT										0.00	5,000,000,000	2,500,000,0€
Total For FRJ27										0.00	5,000,000,000	2,500,000,0€
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.82070				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50000	4.50000	4.50000	87.19489				0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	104.38736				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.23521				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.81838				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.16000	102.52326	5.16000	102.50339				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.12500	202.99467	5.12500	202.95523				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.30000	100.68057	5.30000	100.66068				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	202.34724				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.70000	142.06673	3.70000	142.04472				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.31094	3.70500	124.29167				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.15000	102.65644	5.15000	102.63657				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.27500	199.97684	5.27500	199.93719				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.32500	198.98297	5.32500	198.94326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.23000	180.38305	3.23000	144.63302				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.35500	198.38952	5.35500	198.34976				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.30000	100.68057	5.30000	100.66068				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.12000	176.80307	5.12000	176.76875				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.05000	91.47240	6.05000	91.45253				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.01000	178.04851	5.01000	178.01447				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.07000	177.36794	5.07000	177.33376				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.86500	188.62199	5.86500	188.58162				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.00000	92.05312	6.00000	92.03323				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	100.66068				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.28000	100.94132	5.28000	100.92143				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.88000	179.53338	4.88000	179.49969				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.63500	192.95289	5.63500	192.91277				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.01000	178.04851	5.01000	178.01447				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.01000	178.04851	5.01000	178.01447				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.30000	174.78657	5.30000	174.75183				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.00000	140.44358	4.00000	140.42071				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.01000	169.92459	2.01000	169.90597				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.36000	174.12029	5.36000	174.08539				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.40000	173.67773	5.40000	173.64272				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.97000	140.60492	3.97000	140.58214				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.87500	179.59077	4.87500	179.55708				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.41000	5.41000	5.41000	173.53225				0.00	0	
Total FRS153 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 FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.21685				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.99391				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.00226				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.11348				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.16776				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.01541				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	139.06668				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	155.91859				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	142.54513				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.81471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	123.82271				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	19.98568				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.65643				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.76685				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.65885				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.45290				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 15/03/2021 Spot Bond					0.00000	110.77325				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.09629				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.53014				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	117.83100				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS214 On 04/03/2021 Spot Bond					0.00000	107.24041				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	101.28603				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.10526				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	100.68995				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.31185				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	101.75127				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	100.62017				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.12261				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	100.60453				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.51365				0.00	0	
Total FRS227 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 FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	100.16033				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.62825				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.30078				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.44019				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	92.85112				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.44178				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.00301				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	101.10115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	98.86122				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.46215				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.48283				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.04000	2.04000	2.04000	312.43923				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.78000	314.69815	1.78000	314.66545				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	314.66545				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.25000	171.29677	1.25000	171.28151				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.25000	171.29677	1.25000	171.28151				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.75224				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.00000	95.97433	5.00000	95.95614				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.64500	67.73382	4.64500	100.87507				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.24667				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	143.69057				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	305.70896				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.86500	4.86500	4.86500	108.42867				0.00	0	10,000,0€
Total FRX23 SPOT										0.00	0	10,000,0€
Total For FRX23										0.00	0	10,000,0€
FRX24 On 10/12/2024 Spot Bond			5.58000	118.66603	5.58000	118.64809				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.93000	119.25835	5.93000	119.23941				0.00	0	90,000,0€
Total FRX25 SPOT										0.00	0	90,000,0€
Total For FRX25										0.00	0	90,000,0€
FRX26 On 01/10/2026 Spot Bond			6.74000	115.31260	6.74000	115.29160				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.72000	120.51652	6.72000	120.49451				0.00	0	30,000,0€
Total FRX27 SPOT										0.00	0	30,000,0€
Total For FRX27										0.00	0	30,000,0€
FRX28 On 26/07/2028 Spot Bond			7.14000	121.50878	7.14000	121.48561				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.18500	113.90947	8.18500	113.88464				0.00	0	40,000,0€
Total FRX30 SPOT										0.00	0	40,000,0€
Total For FRX30										0.00	0	40,000,0€
FRX31 On 21/02/2031 Spot Bond			8.62500	109.19845	8.62500	109.17339				0.00	0	120,000,0€
Total FRX31 SPOT										0.00	0	120,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	120,000,00
FRX32 On 31/03/2032 Spot Bond			8.51000	116.97305	8.51000	116.94627				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.67000	78.64725	10.67000	78.62479				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.96806				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25953				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.47132				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.41502				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.44475				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.46280				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.46811				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.56799				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.23458				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.39291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.46865				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.33308				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.36183				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.55754				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.31000	104.78376	4.31000	104.76569				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.97176				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.66143				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.69948				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.12325				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.82500	113.06080	5.82500	113.04296				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.23691				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	100.80704				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.28000	106.54785	8.28000	106.52409				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.96384				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.14526				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.01019				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.61043				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.14484				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.58260				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.23445				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.24472				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.65245				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.37198				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.32422				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.92529				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.36451				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	96.99032				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.97315				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.74861				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.02826				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.64731				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.49679				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.07363				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.06973				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.44203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.98636				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.48939				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.46503				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.01139				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.37336				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.56287				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.12076				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.22540				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.74452				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.49798				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.34973				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	100.26793				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.97117				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.97295				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.97353				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.38000	309.59420	2.38000	309.55696				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.73000	2.73000	2.73000	313.73273				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.73500	105.60806	9.73500	107.32635				0.00	0	40,000,00
Total HWAY30 SPOT										0.00	0	40,000,00
Total For HWAY30										0.00	0	40,000,00
HWAY3 On 28/02/2033 Spot Bond			5.23000	74.17438	5.23000	93.64894				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.26500	89.95033	11.26500	89.92355				0.00	0	4,440,000,00
Total HWAY34 SPOT										0.00	0	4,440,000,00
Total For HWAY34										0.00	0	4,440,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.93178	100.00000	12.90332				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30500	89.27937	11.30500	89.25269				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.93095	100.00000	12.90249				0.00	0	
Total HWAY35/R209 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	Op Intere
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.16428			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.96768			0.00	0	10,000,000,00
Total HWF12 SPOT									0.00	0	10,000,000,00
Total For HWF12									0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.37596			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.60000	148.20730	2.55000	148.47522			140,819,640,000,000.00	54,161,400,000	278,745,600,00
Total I2025 SPOT									10,819,640,000,000.00	54,161,400,000	278,745,600,00
Total For I2025									10,819,640,000,000.00	54,161,400,000	278,745,600,00
I2029 On 31/03/2029 Spot Bond			3.84000	104.29831	3.84000	104.28165			1,732,761,600,000.00	451,240,000	166,563,109,80
Total I2029 SPOT									1,732,761,600,000.00	451,240,000	166,563,109,80
Total For I2029									1,732,761,600,000.00	451,240,000	166,563,109,80
I2033 On 28/02/2033 Spot Bond			4.40000	98.79756	4.40000	98.78023			11,082,693,600,000.00	2,518,794,000	101,616,457,90
Total I2033 SPOT									11,082,693,600,000.00	2,518,794,000	101,616,457,90
Total For I2033									11,082,693,600,000.00	2,518,794,000	101,616,457,90
I2038 On 31/01/2038 Spot Bond			4.40000	113.27254	4.40000	113.25288			1,059,388,000,000.00	240,770,000	310,866,358,00
Total I2038 SPOT									1,059,388,000,000.00	240,770,000	310,866,358,00
Total For I2038									1,059,388,000,000.00	240,770,000	310,866,358,00
I2046 On 31/03/2046 Spot Bond			4.45500	100.90718	4.45500	100.88939			2,474,102,070,000.00	555,354,000	383,378,021,10
Total I2046 SPOT									2,474,102,070,000.00	555,354,000	383,378,021,10
Total For I2046									2,474,102,070,000.00	555,354,000	383,378,021,10
I2050 On 31/12/2050 Spot Bond			4.48000	101.44775	4.50000	101.05237			26,538,086,400,000.00	5,923,680,000	266,920,360,80
Total I2050 SPOT									26,538,086,400,000.00	5,923,680,000	266,920,360,80
Total For I2050									26,538,086,400,000.00	5,923,680,000	266,920,360,80
IBL101 On 24/05/2022 Spot Bond			5.66000	5.66000	5.66000	105.41300			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.64936			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.50000	308.58556	2.50000	308.54747			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.54154				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.41511				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.61581				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43764				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.52671				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.08304				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.52766				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.01373				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.50036				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.00170				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62684				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.11259				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.89537				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.46887				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.43463				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.59069				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.54117				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.48076				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.44954				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.44686				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.21559				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.11944				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.91228				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.35682				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37533				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.31234				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.44913				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.36000	1.36000	1.36000	171.08139				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.30500	114.81960	6.30500	114.80023				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.99436				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.65000	170.57254	1.65000	170.55548				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.73500	110.49998	4.73500	110.48570				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.80901				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.54500	103.34552	4.54500	103.33287				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	75.85652	100.00000	75.70690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.48405				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.94491				0.00	0	1,000,000,00
Total IBL95 SPOT										0.00	0	1,000,000,00
Total For IBL95										0.00	0	1,000,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.19372				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.48000	107.82842	7.48000	107.80654				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.68500	111.08812	9.68500	111.37159				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.30874				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.10000	113.24910	8.10000	113.22439				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.80333				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.63896				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.56925				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.30823				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.94537				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.66520				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.19903				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.47845				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.14838				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.40761				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.95939				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.20203				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.98000	106.38312	6.98000	106.36307				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.40000	102.78580	5.40000	102.77083				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	63.49597				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.40505				0.00	0	
Total ING362 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 ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.60284				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.18345				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.49889				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.25789				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.14251				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.84500	105.53398	6.84500	105.51435				0.00	0	80,000,00
Total INLV04 SPOT										0.00	0	80,000,00
Total For INLV04										0.00	0	80,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.46919				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.51041				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.17989				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.10161				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.10350				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.71085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.21771				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.72260				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.02794				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.66434				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.67777				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.01361				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.25164				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.91531				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.21733				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.13452	2.75000	101.12701				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.77000	169.64461	5.77000	169.60875				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV033 On 11/02/2021 Spot Bond					0.00000	101.05759				0.00	600,000,000	300,000,000
Total IV033 SPOT										0.00	600,000,000	300,000,000
Total For IV033										0.00	600,000,000	300,000,000
IV034 On 11/02/2021 Spot Bond			6.84500	105.38518	6.84500	105.36557				0.00	0	40,000,000
Total IV034 SPOT										0.00	0	40,000,000
Total For IV034										0.00	0	40,000,000
IV035 On 07/04/2022 Spot Bond					0.00000	101.91103				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.70837				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.06948				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.75000	3.75000	3.75000	166.81770				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.77624				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.66500	106.07813	7.66500	106.05608				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.93050				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.68000	7.68000	7.68000	105.38635				0.00	0	20,000,000
Total IV043 SPOT										0.00	0	20,000,000
Total For IV043										0.00	0	20,000,000
IV044 On 31/01/2022 Spot Bond					0.00000	101.14773				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.25000	169.49466	2.25000	169.47499				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.12766				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.62615				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.67000	170.72394	5.67000	170.68828				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.98600				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.84500	103.22269	10.84500	103.19308				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.16000	104.85271	6.16000	104.83523				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.96854				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.81000	102.59860	5.81000	102.58262				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.23596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.69640				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.09596				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.98947				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.44682				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.01134				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.36140				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.94162				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.99479				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.11176				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.74589				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.69750				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.28051				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.64169				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.87988				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.01290				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.18321				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.24998				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.01851				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.57265				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.12815				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.31480				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.24118				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.85491				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.85491				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.58594				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.62690				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.12618				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.98271				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.07375				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.17983	7.40000	100.15983				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.42924				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.43133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.20526				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.83998			39,000,000,000.00	10,000,000,000	5,000,000,000	
Total IVZ021 SPOT									19,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For IVZ021									19,000,000,000,000.00	10,000,000,000	5,000,000,000	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248			0.00	0	0	
Total IVZ022 SPOT									0.00	0	0	
Total For IVZ022									0.00	0	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.68715			0.00	0	0	
Total IVZ023 SPOT									0.00	0	0	
Total For IVZ023									0.00	0	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.61192			0.00	0	0	
Total IVZ024 SPOT									0.00	0	0	
Total For IVZ024									0.00	0	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.53681			0.00	0	0	
Total IVZ025 SPOT									0.00	0	0	
Total For IVZ025									0.00	0	0	
IVZ026 On 09/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.47673			0.00	0	0	
Total IVZ026 SPOT									0.00	0	0	
Total For IVZ026									0.00	0	0	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.45504			0.00	0	0	
Total IVZ027 SPOT									0.00	0	0	
Total For IVZ027									0.00	0	0	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.40087			0.00	0	0	
Total IVZ028 SPOT									0.00	0	0	
Total For IVZ028									0.00	0	0	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.37922			0.00	0	0	
Total IVZ029 SPOT									0.00	0	0	
Total For IVZ029									0.00	0	0	
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.32513			0.00	0	5,000,000,000	
Total IVZ030 SPOT									0.00	0	5,000,000,000	
Total For IVZ030									0.00	0	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ031 On 25/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.30352				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.22793				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.15245				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.07709				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	98.97715				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.14976				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.82948				0.00	0	160,000,00
Total KAP006 SPOT										0.00	0	160,000,00
Total For KAP006										0.00	0	160,000,00
KAP007 On 26/10/2021 Spot Bond			6.39500	104.82846	6.39500	104.81033				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.57972				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.17559				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.95285				0.00	0	
Total KAP014 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.08007				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.41639				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.05386				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.92106				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.07000	130.31032	8.07000	130.28184				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.94039				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.24681				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.62500	105.44045	6.62500	105.42158				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.00963				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.64500	107.46975	8.64500	107.44476				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.13293				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.17405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.80500	95.28884	11.80500	95.25866				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.69500	100.64374	9.69500	100.61757				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.89026				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.69459				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.69794				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.83000				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.02033				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.56590				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.98685				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.40967				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.19500	109.00413	6.19500	108.98587				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21613				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.55129				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.69098				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.11746				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.31998				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.95369				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.12835				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.17629				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.63838				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.65690				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.47872				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.49994				0.00	0	
Total LRFB3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.51585			0.00	0	
Total LRF3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.86901			0.00	0	
Total MAQ192 SPOT									0.00	0	
Total For MAQ192									0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.58900			0.00	0	1,950,000,00
Total MBF059 SPOT									0.00	0	1,950,000,00
Total For MBF059									0.00	0	1,950,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.69766			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.51638			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.12198			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.33371			0.00	0	
Total MBF066 SPOT									0.00	0	
Total For MBF066									0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.42126			0.00	0	
Total MBF067 SPOT									0.00	0	
Total For MBF067									0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.46132			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.52635			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.46242			0.00	0	
Total MBP039 SPOT									0.00	0	
Total For MBP039									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.42378			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.94290				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.95200				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.76400				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.01199				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.14010				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.77140				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.38377				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.01200				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.01228				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.82881				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.31504				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MMIG0 On 17/03/2021 Spot Bond			4.97000	103.94270	4.97000	103.92869			497,000,000,000.00	100,000,000	200,000,000
Total MMIG02 SPOT									497,000,000,000.00	100,000,000	200,000,000
Total For MMIG02									497,000,000,000.00	100,000,000	200,000,000
MMIG0 On 12/08/2025 Spot Bond			7.02500	7.02500	7.02500	120.87719			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.44500	112.40518	5.44500	112.38877			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.18013			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.66291			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.55676			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.63000	108.31864	7.63000	108.29636			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.01640			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83622			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.01757			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.18275			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.85167			0.00	0	2,000,000,000
Total MTN12 SPOT									0.00	0	2,000,000,000

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 MTN12										0.00	0	2,000,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	98.16159				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.62309				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.64975				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.67019				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.92859				0.00	0	2,950,000,00
Total MTN17 SPOT										0.00	0	2,950,000,00
Total For MTN17										0.00	0	2,950,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.83189				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.30391				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.08186				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.50623				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.94912				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.58000	109.74061	7.58000	106.29447				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.03222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.67441				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.49337				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.48362				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.48362				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.52278				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.96716				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.74178				0.00	0	4,180,000,00
Total N6D26 SPOT										0.00	0	4,180,000,00
Total For N6D26										0.00	0	4,180,000,00
N6E26 On 22/03/2021 Spot Bond					0.00000	100.12471				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.16136				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.41167				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	100.10812				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.13991				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.16688				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.19163				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.76500	105.32596	5.76500	105.30942				0.00	0	3,039,000,00
Total NAM01 SPOT										0.00	0	3,039,000,00
Total For NAM01										0.00	0	3,039,000,00
NAM03 On 01/08/2023 Spot Bond			6.24500	113.10986	6.24500	113.09096				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.51000	113.04820	8.51000	113.02261				0.00	0	63,000,00
Total NAM04 SPOT										0.00	0	63,000,00
Total For NAM04										0.00	0	63,000,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.87323				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.89771				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76317				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.85062				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.78641				0.00	0	
Total NBG05G 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 NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.54500	103.44846	5.54500	103.43293				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.60688	9.38000	102.58104				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.81000	114.08140	5.81000	114.06335				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.69500	102.31553	4.69500	102.30266				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.11000	107.30410	5.11000	107.28939				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.63000	117.41543	5.63000	117.39772				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.40000	117.63943	6.40000	117.61907			384,000,000,000.00	60,000,000	1,250,000,000	
Total NBK17A SPOT									384,000,000,000.00	60,000,000	1,250,000,000	
Total For NBK17A									384,000,000,000.00	60,000,000	1,250,000,000	
NBK19 On 01/06/2022 Spot Bond			5.64000	106.14618	5.64000	106.12996			0.00	0	0	
Total NBK19A SPOT									0.00	0	0	
Total For NBK19A									0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			6.39000	118.76333	6.39000	118.74282			0.00	0	0	
Total NBK20A SPOT									0.00	0	0	
Total For NBK20A									0.00	0	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.16622			0.00	0	0	
Total NBK20B SPOT									0.00	0	0	
Total For NBK20B									0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			7.43000	121.04925	7.43000	121.02525			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			4.73500	110.65212	4.73500	110.63782			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 NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.11500	120.25201	6.11500	120.23201				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.15500	121.49642	7.15500	121.47283				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.61546				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.20500	5.20500	5.20500	114.76148				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.79915				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	25.10218	100.00000	25.04601				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.07338				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.34000	118.16035	7.34000	118.13682				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.14000	115.75081	5.14000	115.73485				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.50000	122.81657	6.50000	122.79523				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.77000	114.29122	5.77000	114.27356				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30I On 18/02/2021 Spot Bond					0.00000	100.74040				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.89500	110.43755	5.89500	110.41983				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.88200				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.84148				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.90874				0.00	0	30,000,00
Total NBK35B SPOT										0.00	0	30,000,00
Total For NBK35B										0.00	0	30,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	102.30943				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.39953				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.30500	9.30500	9.30500	71.11897				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.21731				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.93861				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.60366				0.00	0	890,000,00
Total NBK43B SPOT										0.00	0	890,000,00
Total For NBK43B										0.00	0	890,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.58266				0.00	0	
Total NBK44B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.62496				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.64320				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.14515				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.68784				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.14798				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.91369				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.92405				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.42429				0.00	1,000,000,000	500,000,000
Total NBK52B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK52B										0.00	1,000,000,000	500,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.17146				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.46104				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.15052				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.69875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.92293				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.09445				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.80069				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.88754				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.35368				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12267				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.47500	108.99523	8.47500	108.97025				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12158				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.51000	108.37737	8.51000	108.35242				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12267				0.00	0	
Total NCLN87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.12429			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.12646			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.16440			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.06703			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.93416			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.32830			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.53183			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.40960			0.00	0	20,000,00
Total NGL02 SPOT									0.00	0	20,000,00
Total For NGL02									0.00	0	20,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.81595			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.00959			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.80362			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.57520			0.00	0	2,010,000,00

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 NGL06 SPOT										0.00	0	2,010,000,00
Total For NGL06										0.00	0	2,010,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	100.24938				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.71186				0.00	0	900,000,00
Total NGL08 SPOT										0.00	0	900,000,00
Total For NGL08										0.00	0	900,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.27669				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.95683				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.41358				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.25365				0.00	120,000,000	60,000,00
Total NGT104 SPOT										0.00	120,000,000	60,000,00
Total For NGT104										0.00	120,000,000	60,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	98.37277				0.00	0	550,000,00
Total NGT105 SPOT										0.00	0	550,000,00
Total For NGT105										0.00	0	550,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	101.20028				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.84852				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.74498	13.50000	101.70913				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.11228				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	101.43070				0.00	0	20,000,00
Total NHM007 SPOT										0.00	0	20,000,00
Total For NHM007										0.00	0	20,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.22580				0.00	140,000,000	70,000,00
Total NHM009 SPOT										0.00	140,000,000	70,000,00
Total For NHM009										0.00	140,000,000	70,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	100.64329				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.29698				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.60738				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.27856				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.96796				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.48405				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.62489				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.64750				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.62241				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	198.94326				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	185.34583				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	144.21636				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	101.98129				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			5.15000	5.15000	5.15000	102.63657				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	143.63535				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	141.50097				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	184.87022				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.17000	187.89767	4.17000	187.86601				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.26500	101.13742	5.26500	101.11754				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.01758				0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.35095				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.40613				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.79809				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.58573				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.42319				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.53363				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.48356				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.52558				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.92527				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	108.36723				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	101.01752				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.49336				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.20672				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	122.57657				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.76367				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	122.39870				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.22677				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.22229				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	112.09119				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.58507				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.41473				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.78393				0.00	0	
Total NN057 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.57248				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.23454				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	114.89000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.63109				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.05000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.06000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	101.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	100.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	99.29134				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.47986				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.46653				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	92.96232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.40081				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.47885				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.22589				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	92.96232				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.01747				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.10068				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.31056				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.78928				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.47777				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.47881				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.44441				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.33982				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	111.29651				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.51800				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	100.49344				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.38367				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	113.41322				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.39828				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			6.31500	112.13873	6.31500	112.11947				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			2.63000	195.69700	2.63000	195.67213				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			8.75000	120.68765	8.75000	120.65926				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	13.23954	100.00000	13.21007				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	100.54542				0.00	0	1,000,000.00
Total NTC21 SPOT										0.00	0	1,000,000.00

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 NTC21										0.00	0	1,000,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.64325				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.59864				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.09752				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.64048				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.62114				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.20152				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.20431				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.10855				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	100.27365				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.16610				0.00	0	18,000,000,00
Total NTC32 SPOT										0.00	0	18,000,000,00
Total For NTC32										0.00	0	18,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.07411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.49500	108.50199	5.49500	108.48574				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			6.69000	118.51722	6.69000	118.49567				0.00	0	1,630,000.00
Total OML07 SPOT										0.00	0	1,630,000.00
Total For OML07										0.00	0	1,630,000.00
OML09 On 14/09/2022 Spot Bond			5.69500	111.54528	5.69500	111.52799				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			7.01500	120.44929	7.01500	120.42635				0.00	0	910,000.00
Total OML10 SPOT										0.00	0	910,000.00
Total For OML10										0.00	0	910,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	98.78485				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.77550				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.26029				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.26799				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.40943				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.86388				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.65173				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	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
PMM55 On 28/08/2021 Spot Bond					0.00000	100.39365				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.51583				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.59002				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.60061				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.61120				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.74000	118.50092	6.73000	118.53328			146,350,903,034,000.00	1,802,129,214,100	1,555,743,886,60	
Total R186 SPOT									16,350,903,034,000.00	802,129,214,100	555,743,886,60	
Total For R186									16,350,903,034,000.00	802,129,214,100	555,743,886,60	
R197 On 07/12/2023 Spot Bond			1.45000	317.54915	1.43000	317.69294			2,882,745,000,000.00	1,988,100,000	116,626,118,50	
Total R197 SPOT									2,882,745,000,000.00	1,988,100,000	116,626,118,50	
Total For R197									2,882,745,000,000.00	1,988,100,000	116,626,118,50	
R202 On 07/12/2033 Spot Bond			4.32500	220.04889	4.32500	220.01087			6,296,386,900,000.00	1,455,812,000	109,846,456,00	
Total R202 SPOT									6,296,386,900,000.00	1,455,812,000	109,846,456,00	
Total For R202									6,296,386,900,000.00	1,455,812,000	109,846,456,00	
R203 On 28/02/2023 Spot Bond			4.65000	108.89787	4.64500	108.89467			686,167,591,485,000.00	147,562,922,900	563,255,184,70	
Total R203 SPOT									16,167,591,485,000.00	147,562,922,900	563,255,184,70	
Total For R203									16,167,591,485,000.00	147,562,922,900	563,255,184,70	
R2030 On 31/01/2030 Spot Bond			8.73500	98.74678	8.73500	98.72384			704,710,474,338,500.00	538,604,519,100	1,582,883,137,30	
Total R2030 SPOT									14,710,474,338,500.00	538,604,519,100	582,883,137,30	
Total For R2030									14,710,474,338,500.00	538,604,519,100	582,883,137,30	
R2032 On 31/03/2032 Spot Bond			9.65000	92.55549	9.65000	92.53153			578,719,725,000,000.00	888,986,500,000	947,158,898,80	
Total R2032 SPOT									18,719,725,000,000.00	888,986,500,000	947,158,898,80	
Total For R2032									18,719,725,000,000.00	888,986,500,000	947,158,898,80	
R2035 On 28/02/2035 Spot Bond			10.41500	91.66461	10.41500	91.63891			730,999,821,583,000.00	358,233,300,200	1,038,862,647,90	
Total R2035 SPOT									10,999,821,583,000.00	358,233,300,200	1,038,862,647,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									10,999,821,583,000.00	358,233,300,200	138,862,647,90
R2037 On 31/01/2037 Spot Bond			10.61500	87.34423	10.61500	87.31968			903,915,017,500,000.00	85,154,500,000	871,648,640,00
Total R2037 SPOT									13,915,017,500,000.00	85,154,500,000	371,648,640,00
Total For R2037									13,915,017,500,000.00	85,154,500,000	371,648,640,00
R2040 On 31/01/2040 Spot Bond			10.71000	89.91362	10.71000	89.88813			628,443,436,000,000.00	525,531,600,000	736,455,700,00
Total R2040 SPOT									18,443,436,000,000.00	525,531,600,000	736,455,700,00
Total For R2040									18,443,436,000,000.00	525,531,600,000	736,455,700,00
R2044 On 31/01/2044 Spot Bond			10.79000	86.36191	10.79000	86.33725			113,019,727,000,000.00	195,831,300,000	977,393,700,00
Total R2044 SPOT									13,019,727,000,000.00	195,831,300,000	977,393,700,00
Total For R2044									13,019,727,000,000.00	195,831,300,000	977,393,700,00
R2048 On 28/02/2048 Spot Bond			10.69500	85.78615	10.69500	85.76147			969,284,060,377,500.00	371,134,554,500	1,048,768,060,00
Total R2048 SPOT									19,284,060,377,500.00	371,134,554,500	1,048,768,060,00
Total For R2048									19,284,060,377,500.00	371,134,554,500	1,048,768,060,00
R208 On 31/03/2021 Spot Bond			3.59000	102.45796	3.59000	102.44797			222,580,000,000,000.00	62,000,000,000	469,060,000,00
Total R208 SPOT									12,580,000,000,000.00	62,000,000,000	469,060,000,00
Total For R208									12,580,000,000,000.00	62,000,000,000	469,060,000,00
R209 On 31/03/2036 Spot Bond			10.24000	71.07523	10.21500	71.20335			508,352,000,000,000.00	147,300,000,000	610,326,387,40
Total R209 SPOT									18,352,000,000,000.00	147,300,000,000	610,326,387,40
Total For R209									18,352,000,000,000.00	147,300,000,000	610,326,387,40
R210 On 31/03/2028 Spot Bond			3.70000	193.67978	3.67000	194.02561			2,933,730,000,000.00	792,900,000	85,055,459,00
Total R210 SPOT									2,933,730,000,000.00	792,900,000	85,055,459,00
Total For R210									2,933,730,000,000.00	792,900,000	85,055,459,00
R212 On 31/01/2022 Spot Bond			1.03000	171.69705	1.00000	171.73759			221,862,000,000.00	215,400,000	102,700,000,00
Total R212 SPOT									221,862,000,000.00	215,400,000	102,700,000,00
Total For R212									221,862,000,000.00	215,400,000	102,700,000,00
R213 On 28/02/2031 Spot Bond			9.20000	87.99281	9.18500	88.05935			2,383,747,600,000.00	259,103,000	380,577,978,50
Total R213 SPOT									2,383,747,600,000.00	259,103,000	380,577,978,50
Total For R213									2,383,747,600,000.00	259,103,000	380,577,978,50
R214 On 28/02/2041 Spot Bond			10.58500	68.38314	10.58500	68.36367			255,211,482,173,000.00	24,110,673,800	864,718,380,00
Total R214 SPOT									55,211,482,173,000.00	24,110,673,800	864,718,380,00
Total For R214									55,211,482,173,000.00	24,110,673,800	864,718,380,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.50103			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.38371			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.89439				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.66275				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.19329				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.36936				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.57013				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.54774				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.33801				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.47834				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.98770				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.09879				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.10349				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.56921				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.13659				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.56660				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.26076				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	101.78085				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.22353				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.18987				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16: On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000.00	4,000,000,000	2,000,000,000	
Total RED161 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For RED161									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
RED30: On 16/09/2021 Spot Bond					0.00000	100.26478				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.14526				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.50247				0.00	0	
Total RED501 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 RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.49456				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.77364				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.90353				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.16484				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.58196				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.06291				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.86168				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.08993				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.00275				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.43500	103.26285	5.43500	103.24774				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.29500	109.03642	6.29500	109.01785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.05500	96.33886	11.05500	96.31038				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.94500	109.92497	4.94500	109.91014				0.00	0	2,050,000,00
Total SBK23 SPOT										0.00	0	2,050,000,00
Total For SBK23										0.00	0	2,050,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.74735				0.00	0	40,000,00
Total SBK25 SPOT										0.00	0	40,000,00
Total For SBK25										0.00	0	40,000,00
SBK26 On 25/04/2021 Spot Bond			5.71500	104.23187	5.71500	104.21584				0.00	0	20,000,00
Total SBK26 SPOT										0.00	0	20,000,00
Total For SBK26										0.00	0	20,000,00
SBN01 On 31/07/2021 Spot Bond					0.00000	100.72326				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.65354				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.43500	102.90192	4.43500	102.88968				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.19000	118.65978	6.19000	118.63980				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.53605				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.20000	117.74005	5.20000	117.72363				0.00	0	190,000,00
Total SBS27 SPOT										0.00	0	190,000,00
Total For SBS27										0.00	0	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			6.28500	109.44272	6.28500	109.42402				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.69500	116.45035	6.69500	116.42928				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.42000	118.39963	5.42000	118.38214				0.00	0	50,000,00
Total SBS34 SPOT										0.00	0	50,000,00
Total For SBS34										0.00	0	50,000,00
SBS38 On 29/01/2025 Spot Bond			5.88000	115.29419	5.88000	115.27604				0.00	0	155,000,00
Total SBS38 SPOT										0.00	0	155,000,00
Total For SBS38										0.00	0	155,000,00
SBS39 On 29/01/2030 Spot Bond			7.85000	115.97000	7.85000	115.94574				0.00	0	80,000,00
Total SBS39 SPOT										0.00	0	80,000,00
Total For SBS39										0.00	0	80,000,00
SBS4 On 16/11/2021 Spot Bond			4.39000	104.62611	4.39000	104.61357				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.79500	110.46895	4.79500	110.45449				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.95000	120.96566	5.95000	120.94607				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.83500	122.97105	6.83500	122.94822				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.74671				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.89500	115.44851	4.89500	115.43334				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.41810				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.61482				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.50000	109.09716	4.50000	109.08397				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.11500	5.11500	5.11500	117.16492				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.82794				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.31849				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.12251				0.00	0	600,000,00
Total SBS55 SPOT										0.00	0	600,000,00
Total For SBS55										0.00	0	600,000,00
SBS56 On 12/06/2022 Spot Bond			4.59000	106.48962	4.59000	106.47635				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14153				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.33993				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.64624				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.56917				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.05697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.51907				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.90794				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.54452				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01521				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.75284				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.37635				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.85000	314.09743	1.85000	314.06416				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.37500	5.37500	5.37500	197.95530				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.38047				0.00	0	100,000,0€
Total SBT101 SPOT										0.00	0	100,000,0€
Total For SBT101										0.00	0	100,000,0€
SBT102 On 30/09/2022 Spot Bond					0.00000	104.14727				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.03953				0.00	0	5,000,0€
Total SBT103 SPOT										0.00	0	5,000,0€
Total For SBT103										0.00	0	5,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	99.95724				0.00	0	520,000,00
Total SBT104 SPOT										0.00	0	520,000,00
Total For SBT104										0.00	0	520,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.01385				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.03283				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.74500	110.30692	6.74500	110.28682				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.15800				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.41117				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.44693				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.47988				0.00	0	500,000,00
Total SBT208 SPOT										0.00	0	500,000,00
Total For SBT208										0.00	0	500,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	101.88726				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.88787				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.18923				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.05303				0.00	0	1,350,000,00
Total SLI4 SPOT										0.00	0	1,350,000,00
Total For SLI4										0.00	0	1,350,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.59556				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.56865				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.77270				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.59206				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.62482				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.63303				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.57454				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.63302				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.73241				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.70321				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.76636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.65642				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.64568				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.49500	113.55853	6.49500	113.53858				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	100.58580				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.38439				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.88291				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.62523				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.12234				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43760				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.46633				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.01458				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/03/2024 Spot Bond					0.00000	100.20527				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00! On 18/06/2022 Spot Bond					0.00000	100.25177				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00! On 18/06/2024 Spot Bond					0.00000	100.47334				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00! On 15/10/2022 Spot Bond					0.00000	100.98762				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	101.11170				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	100.36318				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.31675				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.76075				0.00	0	1,200,000,0€
Total SSA07 SPOT										0.00	0	1,200,000,0€
Total For SSA07										0.00	0	1,200,000,0€
SSN00! On 31/03/2021 Spot Bond			5.31000	102.02434	5.31000	102.00969				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00! On 31/03/2021 Spot Bond			5.31000	102.02434	5.31000	102.00969				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01! On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	140.60907				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01! On 21/12/2026 Spot Bond			6.70500	118.68976	6.70500	118.66826				0.00	0	
Total SSN017 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 SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.67500	91.15866	8.67500	91.13728				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.94557				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.44846				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.01299				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.08396				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.04500	111.56437	6.04500	111.54611				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.10000	103.32554	5.10000	103.30570				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.21502				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.86873				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.41283				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN05 On 08/12/2023 Spot Bond			2.46000	2.46000	2.46000	308.88352				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.88534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.75946				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	99.91638				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	179.38492				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	143.96703				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	100.66068				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.68000	4.68000	4.68000	97.98300				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	179.84444				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.41384				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.40517				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 28/02/2022 Spot Bond					0.00000	100.38381				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.21249				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.20718				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	100.12320				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	101.11138				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	97.19600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.46149				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.24050				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.75207				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	201.43938				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.83683				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.71273				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.70017				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.33265				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.46090				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.32480				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.40000	94.86132	9.40000	94.83764				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.34437				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.14676				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.29617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.89500	87.21961	4.89500	179.32759				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.38000	84.12177	5.38000	197.85683				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.30000	108.95151	7.30000	108.93005				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.46892				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.47478	8.55000	101.45131				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.27401				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.39051				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.36669				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS14 On 28/10/2021 Spot Bond					0.00000	100.84662				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14 On 20/03/2022 Spot Bond					0.00000	99.84008				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14 On 12/10/2022 Spot Bond					0.00000	101.54214				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.68942				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	99.92934				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.91874				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.21197				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.47051				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.24902				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.97041				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.99755				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.43634				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.91503				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.98372				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.62081				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.84751				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.89879				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.48264				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			5.04000	105.43693	5.04000	105.42244				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.05250				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.20000	104.57033	5.20000	104.55549				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.54235				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.68722				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.50124				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.02564				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.09383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.55996				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.88398				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.97200				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.69454				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44662				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.01141				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.33311				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.43565				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.41210				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.48073				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.83192				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91351				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.52677				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04986				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50326				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.11764				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.19784				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71158				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42093				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43957				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.00411	8.49000	102.98084				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.44348				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44447				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.41575				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43732				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	105.23484	5.76000	102.02629				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.46309				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.49836				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.49611				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.49346				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54046				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52353				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.70374				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.78670				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.73372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.36616				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.04914				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.78500	108.02128	5.78500	108.00426				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.94500	111.46503	6.94500	111.44401				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.33353				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.27765				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.18000	109.36588	7.18000	109.34470				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.38304				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.12830				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.26435				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.65746				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			6.61500	112.30584	6.61500	112.28565				0.00	0	1,262,400,00
Total TN23 SPOT										0.00	0	1,262,400,00
Total For TN23										0.00	0	1,262,400,00
TN23/R On 06/11/2023 Spot Bond			100.00000	21.02673	100.00000	20.97968				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.15000	108.54340	8.15000	108.51985				0.00	0	7,511,700,00
Total TN25 SPOT										0.00	0	7,511,700,00
Total For TN25										0.00	0	7,511,700,00
TN25/R On 19/08/2025 Spot Bond			100.00000	14.83910	100.00000	14.80645				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.54000	102.95620	8.54000	102.93242				0.00	0	7,951,200,00
Total TN27 SPOT										0.00	0	7,951,200,00
Total For TN27										0.00	0	7,951,200,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.21196	100.00000	10.18911				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.44500	102.66425	10.44500	102.63555				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	119.07356	8.00000	119.04791				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.05500	92.62686	12.05500	92.59708				0.00	0	5,660,000,00
Total TN40 SPOT										0.00	0	5,660,000,00
Total For TN40										0.00	0	5,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.38690	10.75000	102.35746				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.23159				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.75500	106.87238	5.75500	106.85563				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.54806				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.73838				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.53042				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.69704				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07750				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.04500	110.45442	6.04500	111.29102				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.01871				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07750				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.82489	8.62000	101.80130				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.12536				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.29842				0.00	0	600,000,00
Total TRA4B2 SPOT										0.00	0	600,000,00
Total For TRA4B2										0.00	0	600,000,00
TSP24: On 04/03/2021 Spot Bond					0.00000	98.77394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP243 On 18/03/2021 Spot Bond					0.00000	98.54700				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	98.23537				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/04/2021 Spot Bond					0.00000	98.21571				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond					0.00000	97.36763				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.00165				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.09572				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.91267				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.50927				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.42601				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.20136				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.84794				0.00	0	600,000,00
Total TU1A11 SPOT										0.00	0	600,000,00
Total For TU1A11										0.00	0	600,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.12431				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.09737				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.06945				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.84202				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.75784				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.67973				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.62730				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.53624				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.46416				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.35479				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.23609				0.00	0	
Total TWC358 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 TWC358									0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.19578			0.00	0	
Total TWC359 SPOT									0.00	0	
Total For TWC359									0.00	0	
UG21 On 02/03/2021 Spot Bond			6.45500	104.20740	6.45500	104.18918			0.00	0	80,000,00
Total UG21 SPOT									0.00	0	80,000,00
Total For UG21									0.00	0	80,000,00
UG26 On 09/03/2026 Spot Bond			8.88000	113.40367	8.88000	113.37645			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.49595			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.92194			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.83799			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.46379			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.48940			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.52883			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.55220			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.64259			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.37149			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.51236				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.56500	102.58825	4.56500	102.57565				0.00	0	500,000,00
Total WSP5 SPOT										0.00	0	500,000,00
Total For WSP5										0.00	0	500,000,00
WSP5/I On 28/05/2021 Spot Bond			100.00000	74.20720	100.00000	74.06310				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										45,090,483,181,661,000.00	247,963,637,600	353,291,703,900
Total for SPOT :										45,090,483,181,661,000.00	247,963,637,600	353,291,703,900
Total Futures										45,090,483,255,612,500.00	247,963,638,520	353,292,671,500
Total Options										12,910,220.00	5,000	152,400
Grand Total:										45,090,483,268,522,700.00	247,963,643,520	353,292,824,000