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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/11/2020	Bond Future			11.88308	72.62515	11.89734	72.55216			0.00	0	
ES33	On	04/02/2021	Bond Future			12.16834	73.33053	12.18305	73.25775			0.00	0	35
ES33	On	06/05/2021	Bond Future			12.44941	70.33278	12.46458	70.26014			0.00	0	
ES33	On	05/08/2021	Bond Future			12.74649	71.09259	12.76229	71.01946			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.53299	70.55491	12.55197	70.45081			0.00	0	
ES42	On	04/02/2021	Bond Future			12.80973	71.24020	12.82945	71.13598			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			13.09374	67.73668	13.11427	67.63223			0.00	0	
ES42	On	05/08/2021	Bond Future			13.38620	68.46877	13.40769	68.36349			0.00	0	
Total ES42 Future												0.00	0	4,78
Total For ES42												0.00	0	4,78
I2025	On	05/11/2020	Bond Future			144.70722	144.70722	144.80755	144.80755			0.00	0	2,48
I2025	On	04/02/2021	Bond Future			144.64268	144.64268	144.74589	144.74589			1,157,141.44	8	3,37
I2025	On	06/05/2021	Bond Future			146.20955	146.20955	146.31572	146.31572			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/08/2021	Bond Future			146.29514	146.29514	146.40304	146.40304			0.00	0	
Total I2025 Future												1,157,141.44	8	5,86
Total For I2025												1,157,141.44	8	5,86
I2029	On	05/11/2020	Bond Future			100.03337	100.03337	100.05029	100.05029			0.00	0	1,10
I2029	On	04/02/2021	Bond Future			101.02991	101.02991	101.04827	101.04827			0.00	0	4,9
I2029	On	06/05/2021	Bond Future			100.98664	100.98664	101.00644	101.00644			0.00	0	
I2029	On	05/08/2021	Bond Future			102.10123	102.10123	102.12167	102.12167			0.00	0	
Total I2029 Future												0.00	0	6,01
Total For I2029												0.00	0	6,01
I2033	On	05/11/2020	Bond Future			94.19158	94.19158	94.06940	94.06940			0.00	0	1,7
I2033	On	04/02/2021	Bond Future			95.13000	95.13000	95.00774	95.00774			42,523,110.00	447	7,6
I2033	On	06/05/2021	Bond Future			94.94668	94.94668	94.82435	94.82435			0.00	0	
I2033	On	05/08/2021	Bond Future			95.99456	95.99456	95.87130	95.87130			0.00	0	
Total I2033 Future												42,523,110.00	447	9,32
Total For I2033												42,523,110.00	447	9,32
I2038	On	05/11/2020	Bond Future			105.19523	105.19523	105.16854	105.16854			7,679,251.79	73	5,20
I2038	On	04/02/2021	Bond Future			104.54878	104.54878	104.52332	104.52332			7,632,060.94	73	9,46
I2038	On	06/05/2021	Bond Future			105.68157	105.68157	105.65705	105.65705			0.00	0	
I2038	On	05/08/2021	Bond Future			105.12888	105.12888	105.10458	105.10458			0.00	0	
Total I2038 Future												15,311,312.73	146	14,67
Total For I2038												15,311,312.73	146	14,67
I2046	On	05/11/2020	Bond Future			92.33078	92.33078	92.46017	92.46017			0.00	0	4,0
I2046	On	04/02/2021	Bond Future			93.25057	93.25057	93.38245	93.38245			0.00	0	14,7
I2046	On	06/05/2021	Bond Future			92.47326	92.47326	92.60779	92.60779			0.00	0	
I2046	On	05/08/2021	Bond Future			93.49410	93.49410	93.63045	93.63045			0.00	0	
Total I2046 Future												0.00	0	18,78
Total For I2046												0.00	0	18,78
I2050	On	05/11/2020	Bond Future			94.37191	94.37191	94.34779	94.34779			0.00	0	4,1
I2050	On	04/02/2021	Bond Future			93.42486	93.42486	93.40172	93.40172			0.00	0	12,3
I2050	On	06/05/2021	Bond Future			94.43705	94.43705	94.41474	94.41474			0.00	0	
I2050	On	05/08/2021	Bond Future			93.55454	93.55454	93.53250	93.53250			0.00	0	
Total I2050 Future												0.00	0	16,48
Total For I2050												0.00	0	16,48
R186	On	05/11/2020	Bond Future			7.01194	121.15822	7.06790	120.85565		6.56	219,296,378.20	1,810	19,17
R186	On	04/02/2021	Bond Future			7.18553	117.05697	7.24442	116.75307		7.79	292,525,368.03	2,499	76,1
R186	On	06/05/2021	Bond Future			7.35607	118.29692	7.41819	117.99132		7.00	0.00	0	
R186	On	05/08/2021	Bond Future			7.54153	114.29343	7.60744	113.98503		6.55	0.00	0	

Contract 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												511,821,746.23	4,309	95,25
R186	On	05/11/2020	Bond Future	8.34	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			6,619.43000	6.61943	6,922,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			11,112.43000	11.11243	11,415,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,303.48000	2.30348	2,606,040	6.89	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			8,160.03000	8.16003	8,462,600	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			8,209.27000	8.20927	8,511,840	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			4,075.74000	4.07574	4,378,310	7.19	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			8,110.76000	8.11076	8,413,330	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			3,116.97000	3.11697	2,814,400	6.31	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			0.00000	0.00000	0,000	6.31	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			0.01000	0.00001	0,000	6.89	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			0.00000	0.00000	0,000	7.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,897.74000	4.89774	5,200,310	7.32	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			456.90000	0.45690	200,360	6.56	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			89.64000	0.08964	135,670	6.56	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			0.00000	0.00000	0,000	7.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			453.10000	0.45310	379,260	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,017.30000	5.01730	5,245,510	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			468.34000	0.46834	392,650	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,409.43000	4.40943	4,622,610	8.23	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			598.11000	0.59811	507,390	8.23	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			5,058.57000	5.05857	5,287,710	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			460.66000	0.46066	385,900	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,099.94000	5.09994	5,330,000	8.37	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			12.41000	0.01241	8,860	7.56	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,075.86000	15.07586	15,377,980	7.56	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			12.13000	0.01213	8,650	7.56	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,116.62000	15.11662	15,418,800	7.56	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			11.86000	0.01186	8,440	7.56	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,035.09000	15.03509	15,337,140	7.56	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,004.50000	1.00450	955,300	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,646.67000	5.64667	5,904,560	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			994.93000	0.99493	944,420	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,576.94000	5.57694	5,837,790	7.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.61	Put			1,013.84000	1.01384	966,290	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,611.94000	5.61194	5,871,140	7.09	0.00	0	
Total R186 Option												0.00	0	17,73
Total For R186												511,821,746.23	4,309	113,02
R197	On	05/11/2020	Bond Future			316.89994	316.89994	316.88712	316.88712			13,309,797.48	42	1,94
R197	On	04/02/2021	Bond Future			312.21177	312.21177	312.20288	312.20288			13,112,894.34	42	2,44
R197	On	06/05/2021	Bond Future			315.59361	315.59361	315.58861	315.58861			0.00	0	
R197	On	05/08/2021	Bond Future			311.08551	311.08551	311.08166	311.08166			0.00	0	
Total R197 Future												26,422,691.82	84	4,38
Total For R197												26,422,691.82	84	4,38
R202	On	05/11/2020	Bond Future			212.51938	212.51938	211.72352	211.72352			0.00	0	3,41
R202	On	04/02/2021	Bond Future			210.46959	210.46959	209.66843	209.66843			0.00	0	7,82
R202	On	06/05/2021	Bond Future			212.74922	212.74922	211.94207	211.94207			0.00	0	
R202	On	05/08/2021	Bond Future			210.85276	210.85276	210.03748	210.03748			0.00	0	
Total R202 Future												0.00	0	11,25
Total For R202												0.00	0	11,25
R2023	On	05/11/2020	Bond Future			4.26573	109.07919	4.25787	109.09709		1.82	156,092,320.89	1,431	19,50
R2023	On	04/02/2021	Bond Future			4.31703	110.13867	4.30742	110.15816		1.75	34,142,987.70	310	31,11
R2023	On	06/05/2021	Bond Future			4.32063	107.39820	4.30882	107.41930		1.72	0.00	0	
R2023	On	05/08/2021	Bond Future			4.31677	108.55801	4.30263	108.57979		1.49	0.00	0	
Total R2023 Future												190,235,308.59	1,741	50,65
R2023	On	05/11/2020	Bond Future	7.46	Call			6,990.35000	6.99035	6,972,450	2.18	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			7,011.27000	7.01127	6,993,370	2.18	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,969.44000	6.96944	6,951,540	2.18	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.09000	0.00009	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,021.57000	4.02157	4,002,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.08000	0.00008	0,080	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,982.97000	3.98297	3,963,480	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.09000	0.00009	0,090	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			4,002.28000	4.00228	3,982,780	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,621.79000	5.62179	5,600,690	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,638.42000	5.63842	5,617,320	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,020	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,605.17000	5.60517	5,584,070	1.99	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
R2023	On	06/05/2021	Bond Future	7.56	Put			0.03000	0.00003	0,030	1.99	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			139.52000	0.13952	144,820	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,658.06000	1.65806	1,641,520	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			136.97000	0.13697	142,210	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,670.66000	1.67066	1,654,050	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			134.47000	0.13447	139,640	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,645.50000	1.64550	1,629,020	1.68	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												190,235,308.59	1,741	50,65
R2030	On	05/11/2020	Bond Future			9.24735	94.56612	9.30950	94.20595		11.59	310,176,873.60	3,280	64,33
R2030	On	04/02/2021	Bond Future			9.46230	91.48079	9.52700	91.11837		13.91	883,704,431.40	9,660	108,65
R2030	On	06/05/2021	Bond Future			9.67797	92.45052	9.74537	92.08542		12.69	0.00	0	
R2030	On	05/08/2021	Bond Future			9.91218	89.44382	9.98271	89.07518		11.64	0.00	0	
Total R2030 Future												1,193,881,305.00	12,940	172,95
R2030	On	05/11/2020	Bond Future	8.53	Put			4,653.17000	4.65317	4,293,000	10.90	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			0.00000	0.00000	0,000	10.90	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	9.03	Put			1,639.56000	1.63956	1,276,580	11.40	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			5.26000	0.00526	2,450	11.40	0.00	0	9,4
R2030	On	05/11/2020	Bond Future	10.37	Call			5,872.61000	5.87261	6,232,780	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			0.00000	0.00000	0,000	12.99	0.00	0	2,00
R2030	On	05/11/2020	Bond Future	8.34	Put			5,833.34000	5.83334	5,473,170	10.84	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			0.00000	0.00000	0,000	10.84	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			1,581.66000	1.58166	1,218,310	11.41	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			6.48000	0.00648	3,300	11.41	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			4,208.05000	4.20805	4,568,220	12.70	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			0.00000	0.00000	0,000	12.70	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,430.70000	3.43070	3,070,530	11.06	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			0.00000	0.00000	0,000	11.06	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			598.15000	0.59815	282,610	11.57	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			137.10000	0.13710	181,730	11.57	545,190.00	3,000	
R2030	On	05/11/2020	Bond Future	10.47	Call			6,400.70000	6.40070	6,760,870	12.99	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			0.00000	0.00000	0,000	12.99	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.10	Put			7,350.82000	7.35082	6,990,650	10.82	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			0.00000	0.00000	0,000	10.82	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			2,706.87000	2.70687	2,346,650	11.20	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			0.05000	0.00005	0,000	11.20	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			1,720.93000	1.72093	2,076,090	12.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			5.04000	0.00504	0,030	12.00	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			5,708.24000	5.70824	5,348,070	10.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	8.36	Call			0.00000	0.00000	0,000	10.84	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			2,646.88000	2.64688	2,286,650	11.21	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			0.06000	0.00006	0,000	11.21	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,111.71000	3.11171	3,471,860	12.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			0.02000	0.00002	0,000	12.39	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.49	Call			1,072.98000	1.07298	1,397,470	11.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			37.25000	0.03725	1,570	11.83	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,943.46000	1.94346	2,301,310	12.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			2.33000	0.00233	0,010	12.06	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,826.35000	3.82635	4,186,520	12.59	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			0.00000	0.00000	0,000	12.59	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.38	Call			561.74000	0.56174	791,370	11.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			155.38000	0.15538	24,840	11.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			1,999.24000	1.99924	2,357,500	12.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			1.91000	0.00191	0,000	12.08	0.00	0	5,50
R2030	On	05/11/2020	Bond Future	9.60	Call			1,665.52000	1.66552	2,019,670	11.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			6.06000	0.00606	0,040	11.99	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.39	Call			602.53000	0.60253	844,020	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			138.72000	0.13872	20,040	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			644.66000	0.64466	897,430	11.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			123.45000	0.12345	16,050	11.74	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			3,677.99000	3.67799	3,444,800	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,610.69000	1.61069	1,737,280	13.66	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			3,749.13000	3.74913	3,513,300	13.66	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,053.89000	1.05389	1,146,190	13.43	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,864.95000	4.86495	5,116,660	14.68	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,203.95000	1.20395	1,093,240	14.68	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,632.48000	1.63248	1,760,480	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			3,713.36000	3.71336	3,478,940	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,654.62000	1.65462	1,783,850	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			454.48000	0.45448	500,660	13.20	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			3,857.48000	3.85748	3,617,790	13.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,546.08000	1.54608	1,668,810	13.64	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			7,281.51000	7.28151	6,964,550	13.20	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			446.33000	0.44633	491,790	13.20	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			4,881.86000	4.88186	4,611,740	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			3,573.08000	3.57308	3,343,790	13.70	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,721.98000	1.72198	1,855,110	13.70	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			8,154.39000	8.15439	7,827,030	13.20	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			330.98000	0.33098	366,040	13.20	0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/02/2021	Bond Future	8.37	Put		7,228.32000	7.22832	6,912,080	13.20	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put		6,698.55000	6.69855	6,414,670	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,222.76000	1.22276	1,303,980	12.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Put		4,933.99000	4.93399	4,689,290	12.35	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		10,729.27000	10.72927	10,397,420	12.06	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		438.03000	0.43803	471,280	12.06	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,190.67000	4.19067	4,388,540	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,891.46000	1.89146	2,005,410	12.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,822.69000	3.82269	4,009,470	12.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		2,885.60000	2.88560	2,707,280	12.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,368.25000	10.36825	10,682,580	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		1,213.09000	1.21309	1,117,400	13.73	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call		2,036.54000	2.03654	2,156,940	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		534.78000	0.53478	483,070	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,666.14000	6.66614	6,920,200	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,494.83000	1.49483	1,383,790	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,328.07000	10.32807	10,641,930	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		2,616.98000	2.61698	2,449,750	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		5,184.03000	5.18403	4,932,880	12.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put		4,760.34000	4.76034	4,520,280	12.38	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		2,143.80000	2.14380	2,268,840	12.38	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call		7,426.25000	7.42625	7,695,660	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		528.46000	0.52846	477,220	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		522.20000	0.52220	471,430	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,287.91000	10.28791	10,601,300	13.73	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,863.80000	4.86380	5,128,750	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		2,571.30000	2.57130	2,467,610	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,799.89000	4.79989	5,063,440	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,608.25000	2.60825	2,503,160	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		10,796.64000	10.79664	11,139,950	12.63	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		596.61000	0.59661	571,280	12.63	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		6,944.17000	6.94417	6,708,370	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,343.40000	1.34340	1,476,240	10.96	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,831.65000	4.83165	5,095,910	11.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,589.56000	2.58956	2,485,180	11.96	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		5,088.90000	5.08890	4,900,640	11.27	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,254.96000	2.25496	2,435,340	11.27	0.00	0	60
Total R2030 Option											545,190.00	3,000	110,700
Total For R2030											1,194,426,495.00	15,940	283,700

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020			10.35257	87.03625	10.38032	86.87116		14.29	97,219,491.25	1,117	82,00
R2032	On	04/02/2021			10.58897	87.88163	10.61771	87.71607		16.42	95,703,095.07	1,089	120,00
R2032	On	06/05/2021			10.82470	84.66786	10.85448	84.50168		15.76	0.00	0	
R2032	On	05/08/2021			11.07315	85.58258	11.10419	85.41493		13.71	0.00	0	
Total R2032 Future											192,922,586.32	2,206	202,00
R2032	On	05/11/2020	9.76	Call			0.00000	0.00000	0,000	13.36	0.00	0	
R2032	On	05/11/2020	9.76	Put			3,796.76000	3.79676	3,631,670	13.36	0.00	0	
R2032	On	05/11/2020	9.11	Call			0.00000	0.00000	0,000	13.28	0.00	0	3,00
R2032	On	05/11/2020	9.61	Put			4,749.18000	4.74918	4,584,090	13.31	0.00	0	
R2032	On	05/11/2020	9.61	Call			0.00000	0.00000	0,000	13.31	0.00	0	3,00
R2032	On	05/11/2020	10.99	Call			3,519.70000	3.51970	3,684,760	15.06	0.00	0	
R2032	On	05/11/2020	8.94	Call			0.00000	0.00000	0,000	13.28	0.00	0	1,00
R2032	On	05/11/2020	9.44	Put			5,845.30000	5.84530	5,680,210	13.28	0.00	0	
R2032	On	05/11/2020	9.44	Call			0.00000	0.00000	0,000	13.28	0.00	0	1,00
R2032	On	05/11/2020	11.08	Call			4,022.26000	4.02226	4,187,350	15.24	0.00	0	
R2032	On	05/11/2020	9.75	Put			3,859.83000	3.85983	3,694,740	13.35	0.00	0	
R2032	On	05/11/2020	9.11	Put			8,024.96000	8.02496	7,859,870	13.28	0.00	0	
R2032	On	05/11/2020	9.77	Call			0.00000	0.00000	0,000	13.37	0.00	0	
R2032	On	05/11/2020	9.77	Put			3,733.76000	3.73376	3,568,670	13.37	0.00	0	
R2032	On	05/11/2020	9.75	Call			0.00000	0.00000	0,000	13.35	0.00	0	
R2032	On	05/11/2020	11.08	Put			0.00000	0.00000	0,000	15.24	0.00	0	1,00
R2032	On	05/11/2020	10.99	Put			0.03000	0.00003	0,000	15.06	0.00	0	3,00
R2032	On	05/11/2020	8.94	Put			9,175.21000	9.17521	9,010,120	13.28	0.00	0	
R2032	On	04/02/2021	9.62	Call			800.13000	0.80013	818,890	15.59	0.00	0	
R2032	On	04/02/2021	9.62	Put			6,816.55000	6.81655	6,669,750	15.59	0.00	0	
R2032	On	04/02/2021	9.63	Call			813.20000	0.81320	832,270	15.60	0.00	0	
R2032	On	04/02/2021	9.63	Put			6,766.48000	6.76648	6,619,990	15.60	0.00	0	
R2032	On	04/02/2021	9.61	Call			787.21000	0.78721	805,540	15.58	0.00	0	
R2032	On	04/02/2021	8.79	Call			183.70000	0.18370	186,880	15.49	0.00	0	80
R2032	On	04/02/2021	9.29	Put			8,598.25000	8.59825	8,442,610	15.49	0.00	0	
R2032	On	04/02/2021	9.29	Call			464.25000	0.46425	474,170	15.49	0.00	0	80
R2032	On	04/02/2021	10.82	Call			3,560.73000	3.56073	3,633,530	16.76	0.00	0	
R2032	On	04/02/2021	9.61	Put			6,866.83000	6.86683	6,719,600	15.58	0.00	0	
R2032	On	04/02/2021	10.82	Put			2,407.84000	2.40784	2,315,080	16.76	0.00	0	80
R2032	On	04/02/2021	8.79	Put			11,655.09000	11.65509	11,492,710	15.49	0.00	0	
R2032	On	06/05/2021	12.12	Call			8,131.64000	8.13164	8,238,830	17.07	0.00	0	
R2032	On	06/05/2021	12.12	Put			1,469.89000	1.46989	1,410,900	17.07	0.00	0	
R2032	On	06/05/2021	12.10	Call			8,059.18000	8.05918	8,165,660	17.07	0.00	0	
R2032	On	06/05/2021	12.10	Put			1,496.89000	1.49689	1,437,190	17.07	0.00	0	

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	06/05/2021	Bond Future	12.57	Call		9,812.38000	9.81238	9,934,190	17.07	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		959.33000	0.95933	914,960	17.07	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put		5,455.61000	5.45561	5,329,190	15.42	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,461.55000	2.46155	2,501,310	15.42	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.11	Call		8,095.39000	8.09539	8,202,220	17.07	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		1,483.34000	1.48334	1,423,990	17.07	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		3,409.42000	3.40942	3,369,590	14.04	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4,764.05000	4.76405	4,891,270	14.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,452.68000	3.45268	3,412,250	14.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,795.10000	4.79510	4,922,620	14.03	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,430.99000	3.43099	3,390,860	14.03	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,826.22000	4.82622	4,954,040	14.04	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											192,922,586.32	2,206	217,96
R2035	On	05/11/2020	Bond Future			11.15273	85.61341	11.16594	85.53140	16.09	96,486,313.07	1,127	31,4
R2035	On	04/02/2021	Bond Future			11.40494	86.44492	11.41855	86.36320	18.43	90,075,606.64	1,042	99,96
R2035	On	06/05/2021	Bond Future			11.64829	82.88661	11.66229	82.80514	17.81	0.00	0	
R2035	On	05/08/2021	Bond Future			11.90816	83.78196	11.92272	83.69998	15.40	0.00	0	
Total R2035 Future											186,561,919.71	2,169	131,36
R2035	On	05/11/2020	Bond Future	10.32	Put		5,500.43000	5.50043	5,418,420	14.86	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		0.00000	0.00000	0,000	14.87	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		5,432.35000	5.43235	5,350,340	14.87	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		0.00000	0.00000	0,000	14.87	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,364.35000	5.36435	5,282,340	14.87	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		0.00000	0.00000	0,000	14.86	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		528.27000	0.52827	519,990	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,382.34000	9.38234	9,292,340	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		536.91000	0.53691	528,610	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,321.35000	9.32135	9,231,330	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		519.74000	0.51974	511,490	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		9,443.52000	9.44352	9,353,550	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		610.09000	0.61009	601,640	17.23	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		8,840.23000	8.84023	8,750,060	17.23	0.00	0	6
R2035	On	04/02/2021	Bond Future	11.14	Call		2,409.41000	2.40941	2,409,400	18.04	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,106.15000	4.10615	4,024,420	18.04	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		7,205.83000	7.20583	7,113,110	16.83	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		6,560.83000	6.56083	6,576,940	18.63	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,349.11000	1.34911	1,336,580	16.77	0.00	0	6
R2035	On	06/05/2021	Bond Future	11.55	Call		3,858.59000	3.85859	3,857,220	17.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.55	Put		4,515.47000	4.51547	4,432,630	17.63	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call		8,080.24000	8.08024	8,104,910	19.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,000.81000	2.00081	1,944,010	19.31	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.36	Call		6,523.84000	6.52384	6,539,730	18.61	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,017.50000	2.01750	2,006,250	16.83	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		3,222.24000	3.22224	3,215,890	17.39	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,249.34000	5.24934	5,161,520	17.39	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.24	Put		10,074.21000	10.07421	9,980,070	16.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,140.99000	1.14099	1,128,320	16.77	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Put		2,612.61000	2.61261	2,547,030	18.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,595.60000	2.59560	2,530,240	18.63	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,486.91000	6.48691	6,502,590	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,629.73000	2.62973	2,563,940	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,316.12000	5.31612	5,324,640	18.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,274.92000	3.27492	3,201,970	18.09	0.00	0	78
R2035	On	06/05/2021	Bond Future	11.15	Put		5,848.48000	5.84848	5,757,620	17.20	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,786.78000	2.78678	2,777,390	17.20	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		8,582.06000	8.58206	8,610,090	19.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		1,783.24000	1.78324	1,729,800	19.31	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		9,207.69000	9.20769	9,113,690	16.77	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,624.09000	54.62409	54,542,110	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.09000	0.00009	0,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,507.38000	54.50738	54,425,400	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.09000	0.00009	0,090	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,390.80000	54.39080	54,308,820	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.09000	0.00009	0,090	14.41	0.00	0	
Total R2035 Option											0.00	0	10,42
Total For R2035											186,561,919.71	2,169	141,81
R2037	On	05/11/2020	Bond Future			11.43267	80.89993	11.45070	80.79038	17.21	59,218,748.76	732	58,74
R2037	On	04/02/2021	Bond Future			11.67802	77.43163	11.69665	77.32209	20.80	39,877,289.45	515	129,48
R2037	On	06/05/2021	Bond Future			11.92348	78.25270	11.94273	78.14304	19.03	0.00	0	
R2037	On	05/08/2021	Bond Future			12.18763	74.84248	12.20771	74.73191	17.40	0.00	0	
Total R2037 Future											99,096,038.21	1,247	188,22
R2037	On	05/11/2020	Bond Future	10.18	Put		8,332.57000	8.33257	8,223,020	15.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		0.00000	0.00000	0,000	15.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,261.86000	8.26186	8,152,310	15.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		0.00000	0.00000	0,000	15.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,403.37000	8.40337	8,293,820	15.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		0.00000	0.00000	0,000	15.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.27	Call		521.91000	0.52191	525,520	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,651.42000	9.65142	9,545,490	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,786.05000	13.78605	13,676,680	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		174.30000	0.17430	174,470	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		530.26000	0.53026	533,960	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,590.20000	9.59020	9,484,360	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		538.71000	0.53871	542,510	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,529.17000	9.52917	9,423,430	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		11,025.92000	11.02592	11,115,240	22.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		382.72000	0.38272	362,500	22.69	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,215.63000	1.21563	1,227,350	19.66	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,445.44000	6.44544	6,347,620	19.66	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		591.63000	0.59163	596,060	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,166.94000	9.16694	9,061,830	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,524.53000	2.52453	2,456,070	21.07	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,104.69000	4.10469	4,145,770	21.07	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		3,873.07000	3.87307	3,911,850	20.99	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,692.77000	2.69277	2,622,010	20.99	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,406.06000	8.40606	8,302,510	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		719.99000	0.71999	725,980	19.54	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		5,720.16000	5.72016	5,760,830	19.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,077.50000	3.07750	3,008,510	19.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,754.07000	5.75407	5,794,980	19.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,057.58000	3.05758	2,988,830	19.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,788.04000	5.78804	5,829,200	19.59	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,037.77000	3.03777	2,969,270	19.59	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,291.34000	4.29134	4,266,480	17.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,661.68000	4.66168	4,747,590	17.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,265.70000	4.26570	4,241,040	17.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,603.86000	4.60386	4,689,120	17.41	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,317.11000	4.31711	4,291,800	17.41	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,632.74000	4.63274	4,718,450	17.42	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											99,096,038.21	1,247	189,52
R2040	On	05/11/2020	Bond Future			11.58764	82.69383	11.60059	82.61099	17.67	43,331,566.92	524	38,22
R2040	On	04/02/2021	Bond Future			11.83075	78.99266	11.84410	78.91012	21.32	22,275,930.12	282	81,58
R2040	On	06/05/2021	Bond Future			12.07373	79.83038	12.08749	79.74803	19.54	0.00	0	
R2040	On	05/08/2021	Bond Future			12.33524	76.18686	12.34959	76.10395	17.83	0.00	0	
Total R2040 Future											65,607,497.04	806	119,82

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/11/2020	Bond Future	10.31	Call		0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,989.20000	8.98920	8,906,360	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,913.45000	8.91345	8,830,610	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		0.01000	0.00001	0,000	16.73	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		13,562.55000	13.56255	13,479,710	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	16.20	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,598.87000	9.59887	9,516,030	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		186.14000	0.18614	75,100	18.01	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Put		15,478.52000	15.47852	15,395,680	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	16.20	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,388.80000	11.38880	11,305,960	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,065.05000	9.06505	8,982,210	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		3,993.01000	3.99301	3,910,160	16.73	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	16.20	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		177.67000	0.17767	103,250	17.67	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		824.78000	0.82478	667,520	17.67	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		0.00000	0.00000	0,000	16.20	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		817.41000	0.81741	789,210	18.01	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put		16,466.81000	16.46681	16,379,100	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		103.56000	0.10356	98,390	19.78	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,614.70000	12.61470	12,522,880	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		284.76000	0.28476	275,480	19.78	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		3,109.70000	3.10970	3,106,550	21.31	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		515.93000	0.51593	504,040	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,254.16000	10.25416	10,159,730	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		524.46000	0.52446	512,510	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,188.23000	10.18823	10,093,740	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		507.50000	0.50750	495,680	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		4,343.76000	4.34376	4,253,580	21.09	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.49	Call		86.67000	0.08667	82,070	19.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,406.10000	11.40610	11,312,900	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		386.75000	0.38675	376,090	19.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		2,620.22000	2.62022	2,612,580	21.09	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		10,320.29000	10.32029	10,225,930	19.78	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		3,757.13000	3.75713	3,671,440	21.31	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		17,121.01000	17.12101	17,033,870	19.78	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,037.76000	3.03776	3,022,320	19.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		5,592.25000	5.59225	5,591,810	20.11	0.00	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
R2040	On	06/05/2021	Bond Future	12.43	Put		3,587.85000	3.58785	3,505,060	20.11	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		5,626.60000	5.62660	5,626,590	20.12	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,564.96000	3.56496	3,482,600	20.12	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		5,557.76000	5.55776	5,557,100	20.09	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Call		9,027.17000	9.02717	9,049,300	21.21	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		1,890.21000	1.89021	1,829,990	21.21	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Put		9,620.66000	9.62066	9,517,520	18.33	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,464.15000	1.46415	1,443,360	18.33	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		6,171.99000	6.17199	6,074,200	19.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,610.66000	3.61066	3,527,650	20.09	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		5,160.27000	5.16027	5,185,030	18.08	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		4,356.80000	4.35680	4,298,650	18.08	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		1,659.29000	1.65929	1,659,560	16.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		7,470.04000	7.47004	7,392,910	17.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		2,615.06000	2.61506	2,620,840	17.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		5,129.33000	5.12933	5,153,930	18.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		4,382.62000	4.38262	4,324,310	18.07	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call		13,134.78000	13.13478	13,197,830	19.39	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		906.26000	0.90626	886,400	19.39	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Call		5,098.72000	5.09872	5,123,150	18.06	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		4,408.84000	4.40884	4,350,360	18.06	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		9,810.29000	9.81029	9,727,650	16.67	0.00	0	
Total R2040 Option											0.00	0	18,26
Total For R2040											65,607,497.04	806	138,06
R2044	On	05/11/2020	Bond Future			11.71259	78.89945	11.72539	78.81860	18.56	154,169,525.30	1,954	21,30
R2044	On	04/02/2021	Bond Future			11.95123	75.28655	11.96444	75.20598	22.40	121,211,345.50	1,610	37,28
R2044	On	06/05/2021	Bond Future			12.18966	76.08497	12.20330	76.00454	20.49	0.00	0	
R2044	On	05/08/2021	Bond Future			12.44627	72.52622	12.46052	72.44521	18.71	0.00	0	
Total R2044 Future											275,380,870.80	3,564	58,60
R2044	On	05/11/2020	Bond Future	9.29	Put		18,474.99000	18.47499	18,394,140	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.00000	0.00000	0,000	17.05	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put		12,703.01000	12.70301	12,622,160	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		0.00000	0.00000	0,000	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		5.83000	0.00583	0,440	17.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		2,240.10000	2.24010	2,153,860	17.89	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.97	Put		12,621.26000	12.62126	12,540,410	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		0.00000	0.00000	0,000	17.05	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put		22,410.61000	22.41061	22,329,760	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.00000	0.00000	0,000	17.05	0.00	0	1,80

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	05/11/2020	Bond Future	10.02	Put		12,214.36000	12.21436	12,133,510	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	17.05	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.17	Call		0.05000	0.00005	0,000	17.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		3,648.12000	3.64812	3,567,220	17.46	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		13.97000	0.01397	1,900	18.00	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		1,917.90000	1.91790	1,824,980	18.00	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		14,702.79000	14.70279	14,621,940	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		0.00000	0.00000	0,000	17.05	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.06	Call		0.00000	0.00000	0,000	17.26	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		4,406.02000	4.40602	4,325,170	17.26	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put		12,052.46000	12.05246	11,971,610	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		0.00000	0.00000	0,000	17.05	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put		18,023.39000	18.02339	17,942,540	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.00000	0.00000	0,000	17.05	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call		0.00000	0.00000	0,000	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,604.46000	9.60446	9,523,610	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		0.00000	0.00000	0,000	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,527.38000	9.52738	9,446,530	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		0.00000	0.00000	0,000	17.05	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		9,681.66000	9.68166	9,600,810	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,322.10000	11.32210	11,230,960	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		392.93000	0.39293	382,500	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,461.95000	11.46195	11,370,950	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,886.47000	11.88647	11,795,930	20.85	0.00	0	2
R2044	On	04/02/2021	Bond Future	9.66	Put		16,765.34000	16.76534	16,679,840	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		100.60000	0.10060	95,670	20.85	0.00	0	2
R2044	On	04/02/2021	Bond Future	10.36	Call		399.81000	0.39981	389,310	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,391.92000	11.39192	11,300,850	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		406.79000	0.40679	396,220	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,733.20000	13.73320	13,644,710	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		221.95000	0.22195	214,030	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		856.78000	0.85678	843,920	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,287.77000	8.28777	8,194,340	20.85	0.00	0	2
R2044	On	04/02/2021	Bond Future	10.29	Call		353.55000	0.35355	343,580	20.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,533.98000	7.53398	7,435,580	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,194.54000	2.19454	2,176,570	19.38	0.00	0	3,1
R2044	On	06/05/2021	Bond Future	12.50	Call		5,363.57000	5.36357	5,363,650	20.78	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,651.15000	3.65115	3,570,800	20.78	0.00	0	3,1
R2044	On	06/05/2021	Bond Future	12.44	Put		3,798.09000	3.79809	3,716,500	20.71	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,202.02000	5.20202	5,201,060	20.72	0.00	0	

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	06/05/2021	Bond Future	11.90	Call		3,558.79000	3.55879	3,547,910	20.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,773.30000	3.77330	3,691,910	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,383.70000	5.38370	5,292,390	20.10	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,137.94000	5.13794	5,136,570	20.70	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,823.24000	3.82324	3,741,440	20.70	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,169.84000	5.16984	5,168,680	20.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,092.77000	5.09277	5,129,660	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,308.02000	4.30802	4,263,900	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,123.06000	5.12306	5,160,100	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,282.62000	4.28262	4,238,650	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,062.54000	5.06254	5,099,280	18.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,333.56000	4.33356	4,289,290	18.81	0.00	0	
Total R2044 Option											0.00	0	21,64
Total For R2044											275,380,870.80	3,564	80,24
R2048	On	05/11/2020	Bond Future			11.67257	77.77944	11.68527	77.69790	18.97	213,193,445.04	2,741	66,04
R2048	On	04/02/2021	Bond Future			11.90949	78.53492	11.92263	78.45358	21.60	196,180,230.16	2,498	110,85
R2048	On	06/05/2021	Bond Future			12.13782	74.95592	12.15140	74.87467	20.92	0.00	0	
R2048	On	05/08/2021	Bond Future			12.38123	75.76563	12.39541	75.68381	17.98	0.00	0	
Total R2048 Future											409,373,675.20	5,239	176,85
R2048	On	05/11/2020	Bond Future	10.03	Call		0.00000	0.00000	0,000	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,112.97000	12.11297	12,031,430	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		0.00000	0.00000	0,000	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,029.76000	12.02976	11,948,220	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,196.33000	12.19633	12,114,790	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		4,634.92000	4.63492	4,553,380	17.48	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		0.00000	0.00000	0,000	17.48	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.00	Put		12,363.44000	12.36344	12,281,900	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.38	0.00	0	95
R2048	On	04/02/2021	Bond Future	10.75	Put		8,715.82000	8.71582	8,620,130	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		774.16000	0.77416	759,810	20.03	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put		4,900.47000	4.90047	4,808,220	20.88	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		2,201.62000	2.20162	2,190,710	20.88	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call		492.58000	0.49258	479,940	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,555.27000	10.55527	10,461,290	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		501.04000	0.50104	488,320	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,486.34000	10.48634	10,392,280	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		484.23000	0.48423	471,670	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,624.44000	10.62444	10,530,540	20.03	0.00	0	

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	06/05/2021	Bond Future	12.35	Call		5,072.32000	5.07232	5,067,280	21.04	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		3,902.52000	3.90252	3,816,230	21.04	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,104.56000	5.10456	5,099,720	21.05	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		3,876.76000	3.87676	3,790,670	21.05	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,040.16000	5.04016	5,034,900	21.03	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		3,928.45000	3.92845	3,841,940	21.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,068.10000	5.06810	5,092,150	18.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,356.45000	4.35645	4,298,680	18.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		5,007.00000	5.00700	5,030,710	17.98	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,408.72000	4.40872	4,350,610	17.98	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,037.39000	5.03739	5,061,270	17.99	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,382.38000	4.38238	4,324,440	17.99	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											409,373,675.20	5,239	183,97
R208	On	05/11/2020	Bond Future			3.46298	102.01035	3.45693	102.01271	0.18	587,273,584.95	5,757	3
Total R208 Future											587,273,584.95	5,757	3
R208	On	05/11/2020	Bond Future	4.78	Call		511.94000	0.51194	509,580	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		515.79000	0.51579	513,430	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		508.09000	0.50809	505,730	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.23	0.00	0	
Total R208 Option											0.00	0	
Total For R208											587,273,584.95	5,757	3
R209	On	05/11/2020	Bond Future			10.88231	66.45802	10.89424	66.39291	18.53	11,164,947.36	168	4,66
R209	On	04/02/2021	Bond Future			11.09401	67.10353	11.10624	67.03863	21.23	20,734,990.77	309	27,53
R209	On	06/05/2021	Bond Future			11.30381	64.67445	11.31635	64.60971	20.26	0.00	0	2,97
R209	On	05/08/2021	Bond Future			11.52271	65.37314	11.53569	65.30797	18.00	0.00	0	
Total R209 Future											31,899,938.13	477	35,16
R209	On	05/11/2020	Bond Future	10.01	Call		0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,091.84000	5.09184	5,026,730	17.50	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,031.12000	5.03112	4,966,010	17.50	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,152.63000	5.15263	5,087,520	17.50	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		904.57000	0.90457	901,070	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		6,516.27000	6.51627	6,447,870	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		917.34000	0.91734	913,890	20.45	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		6,469.29000	6.46929	6,400,940	20.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/02/2021	Bond Future	10.10	Call		891.83000	0.89183	888,280	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		6,563.35000	6.56335	6,494,900	20.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,059.81000	2.05981	2,010,830	21.84	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,021.01000	2.02101	1,972,370	21.90	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.23	Call		6,517.40000	6.51740	6,533,330	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,046.79000	2.04679	1,997,980	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,550.82000	6.55082	6,566,760	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,033.85000	2.03385	1,985,050	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,484.02000	6.48402	6,499,780	21.84	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,365.02000	7.36502	7,293,450	19.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,501.63000	1.50163	1,494,800	19.37	0.00	0	5,81
R209	On	06/05/2021	Bond Future	11.25	Call		3,567.06000	3.56706	3,568,390	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		3,910.70000	3.91070	3,847,290	20.26	0.00	0	8,11
R209	On	06/05/2021	Bond Future	12.25	Call		6,584.27000	6.58427	6,600,370	21.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,734.95000	4.73495	4,814,270	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		3,429.05000	3.42905	3,443,200	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,763.60000	4.76360	4,842,990	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3,409.07000	3.40907	3,423,290	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		4,706.58000	4.70658	4,785,820	18.31	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		3,449.37000	3.44937	3,463,440	18.31	0.00	0	
Total R209 Option											0.00	0	22,12
Total For R209											31,899,938.13	477	57,25
R210	On	05/11/2020	Bond Future			188.14667	188.14667	188.11140	188.11140		0.00	0	1,01
R210	On	04/02/2021	Bond Future			190.02101	190.02101	189.98781	189.98781		0.00	0	1,21
R210	On	06/05/2021	Bond Future			189.36961	189.36961	189.33831	189.33831		0.00	0	
R210	On	05/08/2021	Bond Future			191.45993	191.45993	191.42900	191.42900		0.00	0	
Total R210 Future											0.00	0	2,34
Total For R210											0.00	0	2,34
R212	On	05/11/2020	Bond Future			170.05111	170.05111	170.26979	170.26979		51,015,333.00	300	1,51
R212	On	04/02/2021	Bond Future			169.45035	169.45035	169.67340	169.67340		50,835,105.00	300	7,01
R212	On	06/05/2021	Bond Future			171.28612	171.28612	171.51371	171.51371		0.00	0	
R212	On	05/08/2021	Bond Future			170.84829	170.84829	171.07907	171.07907		0.00	0	
Total R212 Future											101,850,438.00	600	8,61
Total For R212											101,850,438.00	600	8,61
R213	On	05/11/2020	Bond Future			9.77741	83.56957	9.82471	83.30386	13.56	42,202,632.85	505	8,11
R213	On	04/02/2021	Bond Future			9.99856	84.38130	10.04767	84.11405	15.57	48,012,959.70	569	8,71
R213	On	06/05/2021	Bond Future			10.21117	81.74620	10.26211	81.47723	14.81	0.00	0	
R213	On	05/08/2021	Bond Future			10.43875	82.62912	10.49184	82.35757	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												90,215,592.55	1,074	16,86
R213	On	05/11/2020	Bond Future	9.60	Call			20.59000	0.02059	10,630	13.41	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,293.08000	1.29308	1,017,410	13.41	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			24.24000	0.02424	13,450	13.42	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,239.55000	1.23955	963,050	13.42	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			17.40000	0.01740	8,340	13.40	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,347.12000	1.34712	1,072,350	13.40	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			4,859.20000	4.85920	4,656,880	15.11	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,199.31000	1.19931	1,264,990	15.12	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			4,818.76000	4.81876	4,617,190	15.12	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,216.56000	1.21656	1,283,000	15.13	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			4,778.54000	4.77854	4,577,730	15.13	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,182.22000	1.18222	1,247,150	15.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,920.20000	8.92020	9,129,370	16.02	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			869.23000	0.86923	809,430	16.02	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,957.01000	8.95701	9,166,630	16.02	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			860.26000	0.86026	800,910	16.02	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,883.43000	8.88343	9,092,150	16.02	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			878.28000	0.87828	818,030	16.02	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			2,816.75000	2.81675	2,974,620	12.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			4,639.26000	4.63926	4,525,580	12.84	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Put			2,896.61000	2.89661	2,826,490	13.38	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,727.70000	4.72770	4,929,610	13.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			2,877.61000	2.87761	2,807,970	13.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,486.91000	4.48691	4,684,850	13.31	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			3,033.98000	3.03398	2,960,370	13.31	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Call			4,667.05000	4.66705	4,867,990	13.37	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			2,916.00000	2.91600	2,845,390	13.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			7,505.82000	7.50582	7,335,700	12.35	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,331.63000	1.33163	1,433,060	12.35	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			4,697.20000	4.69720	4,898,630	13.38	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												90,215,592.55	1,074	17,46
R214	On	05/11/2020	Bond Future			11.40241	62.78353	11.41965	62.69150		20.27	27,750,320.26	442	9,00
R214	On	04/02/2021	Bond Future			11.62389	63.39335	11.64170	63.30122		23.13	24,216,259.70	382	15,40
R214	On	06/05/2021	Bond Future			11.83646	60.78813	11.85483	60.69585		22.11	0.00	0	
R214	On	05/08/2021	Bond Future			12.06186	61.44475	12.08095	61.35177		19.75	0.00	0	
Total R214 Future												51,966,579.96	824	24,45
R214	On	05/11/2020	Bond Future	10.25	Call			0.00000	0.00000	0,000	19.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	05/11/2020	Bond Future	10.25	Put		6,785.68000	6.78568	6,693,650	19.23	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		0.00000	0.00000	0,000	19.23	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,722.69000	6.72269	6,630,660	19.23	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		0.00000	0.00000	0,000	19.23	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,848.77000	6.84877	6,756,740	19.23	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		642.58000	0.64258	639,730	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,148.12000	8.14812	8,053,140	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		651.83000	0.65183	649,030	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,095.10000	8.09510	8,000,170	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		633.43000	0.63343	630,540	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,201.32000	8.20132	8,106,300	22.31	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		4,952.06000	4.95206	4,972,080	22.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,974.51000	2.97451	2,902,250	22.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		4,981.58000	4.98158	5,001,810	22.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,956.59000	2.95659	2,884,540	22.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		4,922.59000	4.92259	4,942,390	22.81	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,992.55000	2.99255	2,920,070	22.81	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,007.51000	4.00751	4,099,560	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,305.23000	4.30523	4,304,300	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,031.97000	4.03197	4,124,180	19.78	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,280.67000	4.28067	4,279,900	19.78	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		3,982.89000	3.98289	4,074,790	19.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,329.69000	4.32969	4,328,610	19.76	0.00	0	
Total R214 Option											0.00	0	
Total For R214											51,966,579.96	824	24,45
Total for Bond											4,074,046,526.68	46,638	1,601,15
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	

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

Contract 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/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			710.91600	710.91600	709.81200	709.81200				0.00	0	20
GOVI On 04/02/2021 GOVI			717.82100	717.82100	716.70900	716.70900				0.00	0	1,00
GOVI On 06/05/2021 GOVI			725.41900	725.41900	724.29800	724.29800				0.00	0	
GOVI On 05/08/2021 GOVI			733.16800	733.16800	732.03600	732.03600				0.00	0	
Total GOVI Future										0.00	0	1,20
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			280,280.00000	28.02800	269,240,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			280,380.00000	28.03800	269,340,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			280,180.00000	28.01800	269,140,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			342,410.00000	34.24100	331,290,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			342,510.00000	34.25100	331,390,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			342,310.00000	34.23100	331,190,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			456,280.00000	45.62800	467,490,000			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			456,180.00000	45.61800	467,390,000			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			456,080.00000	45.60800	467,290,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			128,960.00000	12.89600	140,280,000			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			128,860.00000	12.88600	140,180,000			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			129,060.00000	12.90600	140,380,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	1,20
Total for GOVI										0.00	0	1,20
AL37 On 05/11/2020 Index Future			767.07900	767.07900	765.30300	765.30300				0.00	0	
AL37 On 04/02/2021 Index Future			774.52900	774.52900	772.74000	772.74000				0.00	0	
AL37 On 06/05/2021 Index Future			782.72700	782.72700	780.92200	780.92200				0.00	0	
AL37 On 05/08/2021 Index Future			791.08800	791.08800	789.26500	789.26500				0.00	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 AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 05/11/2020 Index Future			823.81000	823.81000	821.51000	821.51000				0.00	0	
AL7T On 04/02/2021 Index Future			831.81100	831.81100	829.49200	829.49200				0.00	0	
AL7T On 06/05/2021 Index Future			840.61600	840.61600	838.27600	838.27600				0.00	0	
AL7T On 05/08/2021 Index Future			849.59500	849.59500	847.23100	847.23100				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 05/11/2020 Index Future			719.65500	719.65500	718.58900	718.58900				0.00	0	€
ALBI On 04/02/2021 Index Future			726.64500	726.64500	725.57100	725.57100				0.00	0	2€
ALBI On 06/05/2021 Index Future			734.33600	734.33600	733.25400	733.25400				0.00	0	
ALBI On 05/08/2021 Index Future			742.18000	742.18000	741.08800	741.08800				0.00	0	
Total ALBI Future										0.00	0	2€
Total For ALBI										0.00	0	2€
IGOV On 05/11/2020 Index Future			257.01400	257.01400	256.96200	256.96200				0.00	0	1€
IGOV On 04/02/2021 Index Future			259.57500	259.57500	259.52300	259.52300				0.00	0	9€
IGOV On 06/05/2021 Index Future			262.38500	262.38500	262.33400	262.33400				0.00	0	;
IGOV On 05/08/2021 Index Future			265.25100	265.25100	265.19900	265.19900				0.00	0	
Total IGOV Future										0.00	0	1,1€
Total For IGOV										0.00	0	1,1€
Total for Index										0.00	0	1,41€
JIBAR f On 18/11/2020 Jibar Future			3.33500	96.66500	3.33500	96.66500				0.00	0	
JIBAR f On 15/12/2020 Jibar Future			3.20500	96.79500	3.21500	96.78500				0.00	0	30,0€
JIBAR f On 20/01/2021 Jibar Future			3.19000	96.81000	3.19000	96.81000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.13000	96.87000	3.13000	96.87000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.12500	96.87500	3.13500	96.86500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.12000	96.88000	3.12000	96.88000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.14000	96.86000	3.15000	96.85000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.24500	96.75500	3.26500	96.73500				0.00	0	30,0€
JIBAR f On 15/12/2021 Jibar Future			3.41000	96.59000	3.44000	96.56000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.51000	96.49000	3.53000	96.47000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.87500	96.12500	3.90000	96.10000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			3.93500	96.06500	3.95500	96.04500				0.00	0	
Total Jibar Future										0.00	0	60,01€
Total For JIBAR FUTURE										0.00	0	60,01€
Total for Jibar										0.00	0	60,01€
5Y STN On 21/12/2021 Interest Rate Swap			90.16000	90.16000	90.18000	90.18000				0.00	0	€
Total 5Y STND 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 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										4,074,046,526.68	46,638	1,663,87
AA06 On 15/04/2021 Spot Bond					0.00000	100.12252				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			5.02500	102.52890	5.02500	102.48747				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.29700	10.00000	110.20700				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.19000	300.01178	4.19000	299.85831			41,036,860,000.00	9,794,000,000	4,897,000,00	
Total ABCPI3 SPOT									11,036,860,000,000.00	9,794,000,000	4,897,000,00	
Total For ABCPI3									11,036,860,000,000.00	9,794,000,000	4,897,000,00	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.71109				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.26093				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.05348	9.65000	103.37751				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.02640				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	100.72857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.47917				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	99.94000				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.17991				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.38477				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.90962				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.60027				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.70922				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.57306				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.24100				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.02357				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.20313				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.75735				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	102.78076				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.87995				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.43423				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.96197				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.29196				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.53192				0.00	3,600,000,000	1,800,000,000
Total ABFN35 SPOT										0.00	3,600,000,000	1,800,000,000
Total For ABFN35										0.00	3,600,000,000	1,800,000,000
ABFN3! On 07/02/2026 Spot Bond					0.00000	99.79149				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.34824				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.17126				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.10878				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.38342				0.00	3,400,000,000	1,700,000,000
Total ABFN40 SPOT										0.00	3,400,000,000	1,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN40										0.00	3,400,000,000	1,700,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.46339				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.57887				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.28616				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.29488				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.30117				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.55268				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.86024				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.90571				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.24021				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.66516				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.86049				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABK103 On 13/10/2021 Spot Bond			4.51000	4.51000	4.51000	144.25071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	60.98390	100.00000	60.56728				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.75000	7.75000	7.75000	134.32371				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.90282	100.00000	15.79357				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.67332				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48000	213.73268	3.48000	213.63577				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	143.31011				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	176.09587				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	201.35503				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.86500	5.86500	5.86500	105.44686				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.03500	7.03500	7.03500	120.94199				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.52500	4.52500	4.52500	101.54955				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN87 On 21/12/2026 Spot Bond			7.04500	7.04500	7.04500	120.88783			0.00	0	1,800,000,00
Total ABN87 SPOT									0.00	0	1,800,000,00
Total For ABN87									0.00	0	1,800,000,00
ABS11 On 09/04/2021 Spot Bond			3.91500	103.04603	3.91500	103.01342			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.36500	107.56645	4.36500	107.52859			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.58000	99.97491	4.58000	99.93730			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.68500	109.56420	4.68500	109.52284			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.60000	115.90013	6.60000	115.83880			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.81000	114.96655	7.81000	114.89477			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			5.10500	113.71222	5.10500	113.66473			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.92000	110.32142	6.92000	110.25924		873,996,000,000.00		126,300,000	182,100,00
Total ABS7 SPOT								873,996,000,000.00		126,300,000	182,100,00
Total For ABS7								873,996,000,000.00		126,300,000	182,100,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.84568	100.00000	10.77303			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.54000	2.54000	2.54000	313.93175		6,106,160,000,000.00		2,404,000,000	1,202,000,00
Total ABSI2 SPOT								6,106,160,000,000.00		2,404,000,000	1,202,000,00
Total For ABSI2								6,106,160,000,000.00		2,404,000,000	1,202,000,00
ABSI4 On 31/01/2022 Spot Bond			1.63000	169.73874	1.63000	169.68713		1,584,360,000,000.00		972,000,000	486,000,00
Total ABSI4 SPOT								1,584,360,000,000.00		972,000,000	486,000,00

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 ABSI4									1,584,360,000,000.00	972,000,000	486,000,000
ABX01 On 10/07/2024 Spot Bond			9.91000	9.91000	9.91000	106.58432			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.76020			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.73519			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	263.50942			0.00	0	
Total ACL127 SPOT									0.00	0	
Total For ACL127									0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	263.52328			0.00	0	
Total ACL128 SPOT									0.00	0	
Total For ACL128									0.00	0	
ACL12 On 20/09/2021 Spot Bond					0.00000	100.70413			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL14 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500			0.00	0	
Total ACL142/JIBAR SPOT									0.00	0	
Total For ACL142/JIBAR									0.00	0	
ACL14 On 20/12/2021 Spot Bond					0.00000	100.70790			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.13388			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.73292			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.73292			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.75422				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.75422				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.85998				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.21168				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69288				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.16294				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.68785				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.66907				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.96633				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.24716				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.04936				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	101.05989				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.08739				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.37254				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.64135				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.37566				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.69817				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.21329				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.63738				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.24721				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.24721				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.29114				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.23992				0.00	0	
Total AHF3A5 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 AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.23747				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.26435				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.29119				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.37887				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.40561				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.20752				0.00	4,240,000,000	2,120,000,000
Total AHF5A1 SPOT										0.00	4,240,000,000	2,120,000,000
Total For AHF5A1										0.00	4,240,000,000	2,120,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	101.08941				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.55500	113.09153	5.55500	113.04103				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.15256				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.23676				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.82572				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.37913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.60172				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.15250				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.23669				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.82554				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28779				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.32248				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.34562				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.54257				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.43500	112.13100	6.43500	112.07248				0.00	0	128,000,00
Total AIR02 SPOT										0.00	0	128,000,00
Total For AIR02										0.00	0	128,000,00
AIR04 On 29/05/2024 Spot Bond			5.55500	115.88698	5.55500	115.83523				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.82500	94.15846	11.82500	94.07031				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.45000	173.79038	5.45000	173.68355				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.34271				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.69594				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.88500				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.98376				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.41593				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.01001				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.31004				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.44962				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.84570				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.65500	216.66567	5.65500	216.52946				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.67000	194.35863	5.67000	194.23622				0.00	0	
Total ASN037 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 ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	99.94227				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.49572				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.99338				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.90240				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.00406				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	100.99158				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.61000	167.76621	2.61000	167.70197				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	97.25000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.02991				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.03002				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.65500	167.67643	2.65500	167.61160				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	50.01271				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.02889				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.66000	169.01717	5.66000	168.91042				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	99.95499				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	101.18136				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.02168				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.81932				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.56856				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	94.74371	5.69000	94.68412				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.62902				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.63930				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70043				0.00	0	
Total ASN204 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 ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	101.40113				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.59276				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.00512				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.91357				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.81683				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.62822				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.85704				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.19222				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.14835				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.81745				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.62064				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.68537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.89180				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 20/01/2021 Spot Bond					0.00000	100.78567				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	93.28341				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.78500	5.78500	5.78500	84.69936				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.64627				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.74542				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	99.95594				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN331 On 20/06/2024 Spot Bond					0.00000	100.65153				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN330 On 31/01/2038 Spot Bond			5.80000	93.40907	5.80000	93.34949				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.69786				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN340 On 12/02/2021 Spot Bond					0.00000	99.97615				0.00	0	420,000.00
Total ASN342 SPOT										0.00	0	420,000.00
Total For ASN342										0.00	0	420,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 12/02/2021 Spot Bond					0.00000	99.97615				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.62898				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.66909				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.66655				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.66655				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.00500				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.81047				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.65275				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.67905				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.11524				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.75042				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.75042				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.79926				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.65902				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.06002				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.70939				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.65401				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.77916				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.86148				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.46417				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.67271				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.67271				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.59486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.61560				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.84175				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.80440				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.68189				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.27573				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.27858				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	102.94115				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	103.07134				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	102.57397				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	102.98767				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.09949				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

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 31/07/2023 Spot Bond					0.00000	100.11841				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	102.73014				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.60411				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.92286				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.67639				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.81676				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.90708				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	90.34500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	102.12600				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.67389				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.79995				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.78289				0.00	0	
Total ASN492 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 ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.78869				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.69460				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.66110				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66770				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66770				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.95395				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.56053				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.51382				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.55443				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.22525	9.00000	100.96164				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.99987	8.18000	100.85162				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.04343	8.36000	100.87036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.04343	8.36000	100.87036				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.43560				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.34799				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.26469				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	106.23240	9.10000	100.42384				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	106.88660	11.05000	100.30274				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			100.00000	20.12075	100.00000	19.64553				0.00	0	7,000,000,00
Total ASN530 SPOT										0.00	0	7,000,000,00
Total For ASN530										0.00	0	7,000,000,00
BAW18 On 05/12/2020 Spot Bond					0.00000	100.89139				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.21500	104.46634	4.21500	104.43027				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.95500	106.86286	4.95500	106.81952				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.15487	9.30000	101.07871				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/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
BAW22 On 07/12/2022 Spot Bond					0.00000	101.27591				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.43982				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.06734				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.80258				0.00	42,490,000,000	25,000,000,000
Total BAW30 SPOT										0.00	42,490,000,000	25,000,000,000
Total For BAW30										0.00	42,490,000,000	25,000,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.47295				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.06000	104.21179	6.06000	100.63889				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.41406				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.54161				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.79433				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.78438				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.75500	7.75500	7.75500	108.52840				0.00	0	
Total BAYA67 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 BAYA67										0.00	0	
BAYA66 On 30/06/2021 Spot Bond					0.00000	100.71923				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.71923				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.71923				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.52000	10.52000	10.52000	107.92000				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.88815				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.74764				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.71678				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.71687				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.72880				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.81943				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.81943				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.83348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.84453				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.81896				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.84397				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB13 On 30/06/2021 Spot Bond					0.00000	100.94464				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.96887				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.96887				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.96887				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.99414				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.96945				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.96945				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	101.01956				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.95997				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.96239				0.00	0	10,000,000,00
Total BCJ15 SPOT										0.00	0	10,000,000,00
Total For BCJ15										0.00	0	10,000,000,00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.77511				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.46500	7.46500	7.46500	104.10785				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.01483				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.33090				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.48189				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.92002				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.55500	111.01964	6.55500	110.96031				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.23992				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.18241				0.00	0	
Total BGL10 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 BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.45500	102.99114	6.45500	102.93818				0.00	0	200,000,00
Total BGL11 SPOT										0.00	0	200,000,00
Total For BGL11										0.00	0	200,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	103.78475				0.00	0	20,000,00
Total BGL12 SPOT										0.00	0	20,000,00
Total For BGL12										0.00	0	20,000,00
BGL13 On 20/08/2021 Spot Bond			5.55500	107.22191	5.55500	107.17402				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.34323				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.63127				0.00	0	10,000,00
Total BGL15 SPOT										0.00	0	10,000,00
Total For BGL15										0.00	0	10,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.46225				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.90370				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.72397				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.70931				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.11826				0.00	0	4,858,20
Total BGT01 SPOT										0.00	0	4,858,20
Total For BGT01										0.00	0	4,858,20
BID08 On 30/06/2022 Spot Bond					0.00000	100.91688				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.90632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	99.92774				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.29500	111.70275	5.29500	111.65518				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.74479				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.78787				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.39887				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.38328				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.11583				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.41776				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.27871				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.60224				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF01 On 22/03/2021 Spot Bond					0.00000	100.57646				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.24011				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF13 On 09/10/2023 Spot Bond					0.00000	99.43001				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.93077				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	101.02996				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20 On 19/11/2024 Spot Bond					0.00000	101.05165				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	99.47430				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF22 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	
BPPF23 On 16/07/2023 Spot Bond					0.00000	100.30422				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.01151				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.01479				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.31393				0.00	0	
Total BPPF26 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 BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.33974				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.03681				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.03867				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.04030				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.69567				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.93902				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			4.15500	103.45865	4.15500	103.42403				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.34686				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.98128				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.96000	117.98250	6.96000	117.91636				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.31000	118.12610	7.31000	118.05660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.84000	113.70861	7.84000	113.63617				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.26000	107.61383	9.26000	105.54856				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.51560	10.00000	110.42520				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.08949				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.86082				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.03690				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.94096				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.12974				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.42208				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.52690				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	100.28870				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.30740				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	103.49004				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.92456	3.14000	158.77755				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.58000	2.58000	2.58000	158.90884				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.07450	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.23543				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.32500	114.05804	6.32500	113.99919				0.00	0	
Total CLN362 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 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	113.99155	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.17346				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.34417				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.15000	103.03553	5.15000	102.99273				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.24691	10.98000	100.15814				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	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.24807				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.28176	6.50000	119.50800		9,100,000,000,000.00		1,400,000,000	700,000,000	
Total CLN384 SPOT								9,100,000,000,000.00		1,400,000,000	700,000,000	
Total For CLN384								9,100,000,000,000.00		1,400,000,000	700,000,000	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.67901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.18969				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.68535				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.85031				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.85166				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.91666				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.97065				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.98918				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.17865				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	100.79792				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.74163				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.14077				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.05000	108.52165	5.05000	108.47753				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.05000	108.52165	5.05000	108.47753				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.58000	167.82613	2.58000	167.76223				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.22000	127.62253	6.22000	127.53693				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.46000	126.43160	6.46000	126.34440				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	101.26602				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.42883				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.61719				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.75500	107.03508	5.75500	106.98477				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.39272				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.79746				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.20138				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.41433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	52.00244	100.00000	51.65979				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.61356				0.00	0	36,900,00
Total CLN482 SPOT										0.00	0	36,900,00
Total For CLN482										0.00	0	36,900,00
CLN482 On 20/05/2021 Spot Bond					0.00000	101.79798				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.73836				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.25000	108.71761	5.25000	108.67144				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.68810	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.55500	108.38254	5.55500	108.33415				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.19632				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.80931				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	101.08744				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.95500	115.68785	5.95500	115.63160				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.97581				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	101.18805				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.39405				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.41771				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.69684				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.09627				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.11861				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.09133				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.36638				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.48774	9.96000	101.40603				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.26870	10.01000	100.18801				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.20296				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.43960	9.60000	100.63744				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.78349				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.03867				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	99.89900				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.52722	9.20000	101.45157				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.13884				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.73844				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.89386				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.37394				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.73846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	100.73006				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53' On 12/03/2023 Spot Bond					0.00000	100.78349				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.74800				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53v On 18/07/2025 Spot Bond					0.00000	100.27898				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53! On 18/07/2025 Spot Bond			8.69000	8.69000	8.69000	109.38891				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	98.74197				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.15859				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.32043				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	121.57700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	101.02340				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN54! On 17/01/2024 Spot Bond					0.00000	100.31312				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.16000	110.59400	8.16000	110.52192				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.21000	107.86034	8.21000	107.78844				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.30000	107.41588	8.30000	107.34470				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.29402				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.05106				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.84594				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.91412				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.13814				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.35695				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
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	130.53700				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.92502				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.82869	10.19000	99.72298				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.16000	108.07493	8.16000	107.93785				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.95590				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.05775				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.21508				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.97033				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	99.92973				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	99.88543				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.19621				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.39000	106.37332	8.39000	106.24356				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.90928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.55097				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.92932				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.77163				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.82298				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.26660				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.54946				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.94230				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.95936				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	100.90670				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.23992				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.93187				0.00	0	400,000,00
Total CLN585 SPOT										0.00	0	400,000,00
Total For CLN585										0.00	0	400,000,00
CLN586 On 16/09/2025 Spot Bond					0.00000	101.52241				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.86055				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.71116				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.72288				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.88867				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.79456				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.44000	132.50611	4.44000	107.76618				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.11793				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.55025				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.11793				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.12285				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.51625				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.77966				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.72288				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.72288				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				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	102.18663				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.01307				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.20151				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.42836				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.27653				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.09772				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.25057	9.32000	100.17533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.19175				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.42525				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.90243				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.05730				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.95929				0.00	0	200,000,00
Total CLN614 SPOT										0.00	0	200,000,00
Total For CLN614										0.00	0	200,000,00
CLN615 On 30/09/2022 Spot Bond					0.00000	100.58153				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.74163				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.79175				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.93185				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.12158				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.12113				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2021 Spot Bond					0.00000	100.11139				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.16157				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.70500	109.35092	5.70500	109.30078				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	101.36707				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	88.98594				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.52500	60.22409	12.52500	81.21058				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	101.06419				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.86000	104.54091	8.86000	104.46704				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.36059				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.06942				0.00	0	50,000,00
Total CLN632 SPOT										0.00	0	50,000,00
Total For CLN632										0.00	0	50,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	100.53901				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	99.95759				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.48366				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.08931				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.35411				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	101.27846				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.16619				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.48366				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.24141				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.09563				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.70817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.11617				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.70951				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.35411				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.98666				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.35411				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.07320				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.35411				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.97714				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.84177				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	100.49863				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.70414				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.71295				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.74171				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	96.77900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	88.80500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	113.89500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.51620				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.62552				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.63909				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.47315				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.86745				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.11814				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.50525				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.84801				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.00831	133.83686	5.00831	108.70314				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.00831	133.83686	5.00831	108.70384				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.15591				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.53764				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.62398				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.68435				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.68534				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.95387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.56570				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.82874				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.65279				0.00	0	800,000,00
Total CLN683 SPOT										0.00	0	800,000,00
Total For CLN683										0.00	0	800,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	100.67283				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.30494				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.78672				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.81046				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.81018				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.70412				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.53004				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.70413				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	101.65339				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.96247				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.52466				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.62188				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.24874				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.66318				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.75869				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.88982				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.93729				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.98738				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.12445				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.31906				0.00	0	
Total CLN704 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 CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.83943				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	87.23128				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.66714				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.79669				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.68640				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	82.26887				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	82.51983				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.59773				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.57651				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.69140				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.69140				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.69140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.27696				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.36214				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.36911				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.24358				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.57562				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.20138				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.30767				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,333,333,40
Total CLN724 SPOT										0.00	0	13,333,333,40
Total For CLN724										0.00	0	13,333,333,40
CLN724 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,333,333,30
Total CLN725 SPOT										0.00	0	13,333,333,30
Total For CLN725										0.00	0	13,333,333,30
CLN725 On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,333,333,30
Total CLN726 SPOT										0.00	0	13,333,333,30
Total For CLN726										0.00	0	13,333,333,30
CLN81 On 18/04/2028 Spot Bond			7.46500	104.17075	7.46500	104.10785				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.24945				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.00500	117.26584	7.00500	117.19969				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			5.46500	103.31712	5.46500	103.27165				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.31000	113.57898	9.31000	113.49430				0.00	0	80,000.00
Total COJ08 SPOT										0.00	0	80,000.00
Total For COJ08										0.00	0	80,000.00
COJG0 On 09/06/2024 Spot Bond			5.73500	118.45593	5.73500	118.40104				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.39000	106.87503	6.39000	106.81963				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.72000	103.50867	9.72000	103.42774				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.81000	102.20414	9.81000	102.12394				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.75500	8.75500	8.75500	112.51009			6,174,912,006,000.00	705,301,200	352,650,600.00	
Total CPV01 SPOT									6,174,912,006,000.00	705,301,200	352,650,600.00	
Total For CPV01									6,174,912,006,000.00	705,301,200	352,650,600.00	
CS002 On 17/12/2020 Spot Bond					0.00000	100.68080				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.65708				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.70407				0.00	0	
Total DENG85 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 DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.76925				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.58361				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.89242				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.78907				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.09711				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.12056				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.88187				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.67974				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.60106				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.68252				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.07041				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.25271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.56000	8.56000	8.56000	111.17232				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.64432				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.63618				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.50500	105.61734	5.50500	105.57033				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.89500	110.69971	5.89500	110.64729			8,571,330,000.00		1,454,000	727,000
Total DV23 SPOT									8,571,330,000.00		1,454,000	727,000
Total For DV23									8,571,330,000.00		1,454,000	727,000
DV23/R On 27/02/2023 Spot Bond			100.00000	25.72217	100.00000	25.55269			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.72217	100.00000	25.55269			0.00		0	
Total DV23/R2023 SPOT									0.00		0	
Total For DV23/R2023									0.00		0	
DV24 On 18/02/2024 Spot Bond			5.42500	114.80896	5.42500	114.75887			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	102.15716	9.69000	102.07839			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15716	9.69000	102.07839			0.00		0	
Total DV24/R2023 SPOT									0.00		0	
Total For DV24/R2023									0.00		0	
DV29 On 18/02/2029 Spot Bond			11.56500	94.57189	11.56500	94.48525			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	102.24721	10.10000	102.16512			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24721	10.10000	102.16512			0.00		0	
Total DV29/R213 SPOT									0.00		0	
Total For DV29/R213									0.00		0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.58876			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.96300				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.15897				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.64894				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.40637				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.17206				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.65576				0.00	5,120,000,000	2,560,000,000
Total DVF25 SPOT										0.00	5,120,000,000	2,560,000,000
Total For DVF25										0.00	5,120,000,000	2,560,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	95.95555				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.81606				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.82207				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.87761				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.41166				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.05008				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.56441				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.05315				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.24728				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.31036				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	110.25333	4.20000	110.21598				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.96000	107.65570	4.96000	107.61199				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.86500	113.77064	5.86500	113.71615				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.91500	96.54192	5.91500	96.47874				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.69000	84.36168	5.69000	84.30863				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	131.63225	2.25000	131.58564				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.92000	130.21055	4.92000	130.13577				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.94200	115.67649	4.94200	117.01664				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.99000	113.11216	4.99000	113.04730				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.57500	99.36971	5.57500	99.30787				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.66000	86.50520	5.66000	86.45100				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	131.63225	2.25000	131.58564				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	130.95451				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	128.86347				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	98.85660				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	97.98778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	98.49769				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	96.98443				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	90.05154				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	91.45772				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.16500	103.57195	5.16500	103.52874				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.88000	103.57904	8.88000	103.50449				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.41500	11.41500	11.41500	92.98775				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76500	11.76500	11.76500	97.06057			17,087,901,422,150.00	1,452,435,310	1,755,281,65	
Total EMM05 SPOT									17,087,901,422,150.00	1,452,435,310	1,755,281,65	
Total For EMM05									17,087,901,422,150.00	1,452,435,310	1,755,281,65	
EMM06 On 23/06/2025 Spot Bond			8.96000	8.96000	8.96000	106.41427				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.96000	8.96000	8.96000	107.66193				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.12000	12.12000	12.12000	81.70502				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.80000	10.80000	10.80000	103.64466				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.12000	12.12000	12.12000	97.89425				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.32155				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.60338				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.93488				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.17459				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.46820				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.32740				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.21857				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.16439				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.94627				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.81236				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.83691				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.75435				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.73289				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	99.96003				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.99321				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 07/11/2020 Spot Bond					0.00000	99.96401				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC45 On 12/03/2021 Spot Bond					0.00000	100.65343				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.88236				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.90853				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.28999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.86617				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.09879				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.15531				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	101.09988				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C7 On 17/05/2022 Spot Bond					0.00000	101.24396				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	101.11096				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	101.16636				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	101.08218				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	101.05556				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.22176				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			5.35500	112.44966	5.35500	112.40123			16,598,358,000.00	3,099,600	3,553,949,80
Total ES23 SPOT									16,598,358,000.00	3,099,600	3,553,949,80
Total For ES23									16,598,358,000.00	3,099,600	3,553,949,80
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87789	10.00000	102.79609			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.08000	99.81672	8.08000	99.75158			41,654,016,000.00	5,155,200	2,832,577,60
Total ES26 SPOT									41,654,016,000.00	5,155,200	2,832,577,60
Total For ES26									41,654,016,000.00	5,155,200	2,832,577,60
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80707	7.85000	100.74312			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.88000	72.61779	11.88500	72.52274			64,270,800,000.00	5,410,000	5,424,705,00
Total ES33 SPOT									64,270,800,000.00	5,410,000	5,424,705,00
Total For ES33									64,270,800,000.00	5,410,000	5,424,705,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12494	7.50000	101.06325			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.54000	70.49288	12.54000	70.42225			41,231,520,000.00	3,288,000	3,003,644,00
Total ES42 SPOT									41,231,520,000.00	3,288,000	3,003,644,00
Total For ES42									41,231,520,000.00	3,288,000	3,003,644,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34363	8.50000	100.27480			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	100.25107			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.73288			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.70338			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.69784			0.00	0	
Total FBJ22Z 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 FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.05449				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.10260				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.86512				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.85834				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.11304				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.36871				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.93795				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.46407				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.28500	5.28500	5.28500	106.89994				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.00865				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.50428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.22500	103.42094	6.22500	103.36941				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.39434				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.89528				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.32750				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.50208				0.00	0	1,550,000,0€
Total FRB23 SPOT										0.00	0	1,550,000,0€
Total For FRB23										0.00	0	1,550,000,0€
FRB24 On 08/11/2023 Spot Bond					0.00000	102.90139				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	100.97921				0.00	0	50,000,0€
Total FRB25 SPOT										0.00	0	50,000,0€
Total For FRB25										0.00	0	50,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	97.05938				0.00	0	2,000,000,0€
Total FRB26 SPOT										0.00	0	2,000,000,0€
Total For FRB26										0.00	0	2,000,000,0€
FRB27 On 03/06/2026 Spot Bond			8.66000	111.05993	8.66000	110.98279				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.63000	169.73874	1.63000	169.68713		18,079,960,000,000.00		11,092,000,000	5,546,000,0€	
Total FRBI22 SPOT								18,079,960,000,000.00		11,092,000,000	5,546,000,0€	
Total For FRBI22								18,079,960,000,000.00		11,092,000,000	5,546,000,0€	
FRBI23 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	311.74762		8,558,436,600,000.00		3,067,540,000	2,132,270,0€	
Total FRBI23 SPOT								8,558,436,600,000.00		3,067,540,000	2,132,270,0€	
Total For FRBI23								8,558,436,600,000.00		3,067,540,000	2,132,270,0€	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	143.48170				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52000	182.05121	4.52000	181.95289				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	93.66876				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	201.75430				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.92000	78.66301	5.92000	78.61168				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.93000	79.41807	5.93000	79.36661				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.45000	3.45000	3.45000	99.71206				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.25000	5.25000	5.25000	81.48886				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.34000	5.34000	5.34000	80.73908				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			4.62000	4.62000	4.62000	135.82793				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	80.88220				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.69000	167.60664	2.69000	167.54136				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.55000	165.90478	3.55000	165.82872				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.29944				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.59464				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.78343				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	102.16170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 20/06/2021 Spot Bond					0.00000	101.83998				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.13739				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	100.10367				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.55042				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC274 On 02/05/2028 Spot Bond			9.80000	100.18518	9.80000	100.10578				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.77839				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276 On 12/12/2020 Spot Bond					0.00000	100.78144				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277 On 04/03/2021 Spot Bond					0.00000	100.86039				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278 On 21/11/2022 Spot Bond					0.00000	101.09988				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.76674				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC281 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.13011				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 26/01/2021 Spot Bond					0.00000	100.34189				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.75354				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.73020				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.23422				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.66282				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.64946				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.18969				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.23133				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.22644				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.25523				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.27821				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	101.85048				0.00	0	
Total FRC298 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 FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.89173				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.05642				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond					0.00000	101.55913				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	101.55832				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.22436				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond					0.00000	100.47907				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.95569				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.41229				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.64777				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.75164				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.84000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311: On 23/02/2021 Spot Bond					0.00000	100.25000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312: On 20/06/2024 Spot Bond					0.00000	100.82923				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 23/02/2021 Spot Bond					0.00000	110.50000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314: On 13/10/2026 Spot Bond					0.00000	93.15862				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.82550				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.10534				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	98.07959				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.82912				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.84919				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	100.76026				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.47815				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC326 On 20/12/2022 Spot Bond					0.00000	100.82928				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.47092				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.99601				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.30255				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.05806				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.05806				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.74287				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.11469				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	104.74345				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.33734				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.87011				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.87011				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.53366				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.75828				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.98909				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	101.03783				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.67913				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.32639				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.01315				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.71686				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.69973				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.11977				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total FRC349 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For FRC349									10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
FRC350 On 31/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000

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 FRC350 SPOT										10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For FRC350										10,000,000,000,000.00	3,000,000,000	3,000,000,000
FRC66 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	166.26445				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.27000	3.27000	3.27000	166.38357				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	166.42331				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.28000	89.30216	5.28000	89.24826				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.59000	95.97737	5.59000	95.91776				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.70406				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.14669				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.90046				0.00	0	500,000,000
Total FRJ22 SPOT										0.00	0	500,000,000
Total For FRJ22										0.00	0	500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.25527				0.00	4,600,000,000	2,300,000,000
Total FRJ23 SPOT										0.00	4,600,000,000	2,300,000,000
Total For FRJ23										0.00	4,600,000,000	2,300,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.79982				0.00	4,800,000,000	2,400,000,000
Total FRJ24 SPOT										0.00	4,800,000,000	2,400,000,000
Total For FRJ24										0.00	4,800,000,000	2,400,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.20204				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.50073				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.76856				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.44465				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	112.69945				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	96.91886				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.56250				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.17319				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.65000	95.23483	5.65000	95.17524				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.60500	195.60317	5.60500	195.48095				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.79000	93.52943	5.79000	93.46987				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.63500	5.63500	5.63500	194.90522				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.17000	138.34105	4.17000	138.27076				0.00	0	
Total FRS114 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 FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.32662	3.70500	123.26856				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.64000	95.35809	5.64000	95.29850				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.75500	192.74595	5.75500	192.62322				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.80500	191.80503	5.80500	191.68215				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.70000	175.75563	3.70000	140.87647				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.83500	191.24321	5.83500	191.12023				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.79000	93.52943	5.79000	93.46987				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.47000	171.11348	5.47000	171.00801				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.54000	85.00796	6.54000	84.94880				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.36000	172.34071	5.36000	172.23602				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.42000	171.67005	5.42000	171.56495				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.34500	181.99759	6.34500	181.87318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.47000	85.76147	6.47000	85.70224				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.79000	5.79000	5.79000	93.46987				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.77000	93.77074	5.77000	93.71119				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.23000	173.80407	5.23000	173.70031				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.11500	186.09676	6.11500	185.97294				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.36000	172.34071	5.36000	172.23602				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	172.34071	5.36000	172.23602				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.65000	169.12675	5.65000	169.02008				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.47000	136.70934	4.47000	136.63664				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.39000	168.20618	2.39000	168.14473				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.71000	168.47041	5.71000	168.36334				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			5.75000	168.03446	5.75000	167.92711				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.44000	136.87151	4.44000	136.79904				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.22500	173.86065	5.22500	173.75692				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.76000	5.76000	5.76000	167.81825				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15(On 20/06/2022 Spot Bond					0.00000	12.93848				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15(On 06/06/2023 Spot Bond					0.00000	14.11423				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	15.62913				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	17.57805				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16(On 01/08/2022 Spot Bond					0.00000	12.03149				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16(On 01/08/2021 Spot Bond					0.00000	11.52944				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.67215				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.28879				0.00	0	
Total FRS171 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 FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.32011				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	14.70487				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.71622				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.61676				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	119.01959				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	132.14968				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.88950				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	145.61943				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	115.70158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	23.00877				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01239				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.01444				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.28389				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.06290				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	104.02519				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.33671				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	106.10400				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	120.94265				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.12153				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS211 On 20/12/2020 Spot Bond					0.00000	125.43956				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	112.72656				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	101.79037				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	97.72070				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.57884				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	97.09278				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.85213				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	98.14653				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	97.05569				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.67913				0.00	0	
Total FRS225 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 FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	97.14128				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.17764				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	96.81922				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.31482				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	89.17272				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	90.28303				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	89.70341				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	101.98247				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	100.15912				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	100.05064				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.39990				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.57000	313.78823	2.57000	313.66867				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.57000	2.57000	2.57000	313.66867				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.63000	169.73874	1.63000	169.68713				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.88000	169.23242	1.88000	169.17754				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02777				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.49000	88.15865	5.49000	88.10460				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.12500	62.41577	5.12500	92.65156				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	141.49446			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	139.92749			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	304.54539			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.47500	4.47500	4.47500	108.55090			0.00	0	500,000,0€
Total FRX23 SPOT									0.00	0	500,000,0€
Total For FRX23									0.00	0	500,000,0€
FRX24 On 10/12/2024 Spot Bond			5.77000	122.34824	5.77000	122.29122			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.26000	116.84319	6.26000	116.78449			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.77000	114.09115	6.77000	114.02856		7,447,000,000,000.00	1,100,000,000	1,200,000,0€	
Total FRX26 SPOT								7,447,000,000,000.00	1,100,000,000	1,200,000,0€	
Total For FRX26								7,447,000,000,000.00	1,100,000,000	1,200,000,0€	
FRX27 On 07/03/2027 Spot Bond			7.05000	117.55887	7.05000	117.49139			0.00	0	200,000,0€
Total FRX27 SPOT									0.00	0	200,000,0€
Total For FRX27									0.00	0	200,000,0€
FRX28 On 26/07/2028 Spot Bond			7.47000	118.21665	7.47000	118.14599			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.68000	109.34855	8.68000	109.27283			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.10500	104.64093	9.10500	104.56501			0.00	0	200,000,0€
Total FRX31 SPOT									0.00	0	200,000,0€
Total For FRX31									0.00	0	200,000,0€
FRX32 On 31/03/2032 Spot Bond			9.30000	109.59577	9.30000	109.51369			0.00	0	7,659,600,0€
Total FRX32 SPOT									0.00	0	7,659,600,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX32										0.00	0	7,659,600,00
FRX45 On 14/04/2045 Spot Bond			11.59500	71.52826	11.59500	71.46185				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.47006				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.53782				0.00	5,320,000,000	2,660,000,00
Total FS6A3 SPOT										0.00	5,320,000,000	2,660,000,00
Total For FS6A3										0.00	5,320,000,000	2,660,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.03440				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.92133				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.98106				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.01732				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.02798				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	99.87315				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.29400				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.41043				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.94170				0.00	0	

Contract 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	99.78700				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.98750				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.05116				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48829				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.75000	102.82361	4.75000	102.76640				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.79357				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.96885				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.32129				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.41958				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.45500	113.21688	5.45500	113.16666				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.74009				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	101.39136				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.61000	104.36241	8.61000	104.28992				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.27797				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.46419				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.43875				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16342				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.73027				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.99507				0.00	0	3,050,000,00
Total GRT27 SPOT										0.00	0	3,050,000,00
Total For GRT27										0.00	0	3,050,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.70040				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73146				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.06860				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.93497				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	97.07898				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.23395				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.59198				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.43451				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.50115				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.05379				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.46939				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.21788				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08561				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.56130				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.58423				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.62972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.59558				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.03918				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.50816				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.79925				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.21362				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.24565				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.92294				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.65669				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.52369				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.71725				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18895				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	101.03498				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.87497				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.83476				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.53837				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.50305				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.49303				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17000	308.59617	3.17000	308.46362				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.53000	3.53000	3.53000	310.26358				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.30000	109.64374	10.30000	102.33646				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.61000	70.85400	5.61000	89.16255				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.93500	84.59117	11.93500	84.51126				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00

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 HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.55714	100.00000	11.48099				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.97500	83.85467	11.97500	83.77520				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.55641	100.00000	11.48026				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.48871				0.00	0	40,000,000,00
Total HWF11 SPOT										0.00	0	40,000,000,00
Total For HWF11										0.00	0	40,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.30287				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	100.94456				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.04000	144.69214	3.02000	144.74729			223,099,737,664,000.00	73,388,071,600	269,430,429,90	
Total I2025 SPOT									23,099,737,664,000.00	73,388,071,600	269,430,429,90	
Total For I2025									23,099,737,664,000.00	73,388,071,600	269,430,429,90	
I2029 On 31/03/2029 Spot Bond			4.28000	100.06071	4.28000	100.00862			74,403,472,920,000.00	17,383,989,000	183,887,324,00	
Total I2029 SPOT									74,403,472,920,000.00	17,383,989,000	183,887,324,00	
Total For I2029									74,403,472,920,000.00	17,383,989,000	183,887,324,00	
I2033 On 28/02/2033 Spot Bond			4.78000	94.08325	4.78000	94.03028			370,614,968,316,000.00	77,534,512,200	229,422,193,10	
Total I2033 SPOT									370,614,968,316,000.00	77,534,512,200	229,422,193,10	
Total For I2033									370,614,968,316,000.00	77,534,512,200	229,422,193,10	
I2038 On 31/01/2038 Spot Bond			4.89000	105.18428	4.89000	105.12480			204,914,962,956,000.00	41,904,900,400	252,051,086,00	
Total I2038 SPOT									204,914,962,956,000.00	41,904,900,400	252,051,086,00	
Total For I2038									204,914,962,956,000.00	41,904,900,400	252,051,086,00	
I2046 On 31/03/2046 Spot Bond			4.92000	92.47464	4.92000	92.42172			110,574,832,248,000.00	22,474,559,400	250,875,882,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 SPOT										10,574,832,248,000.00	22,474,559,400	250,875,882,20
Total For I2046										10,574,832,248,000.00	22,474,559,400	250,875,882,20
I2050 On 31/12/2050 Spot Bond			4.93000	94.36213	4.93000	94.30846				95,611,673,598,000.00	19,393,848,600	274,296,472,20
Total I2050 SPOT										95,611,673,598,000.00	19,393,848,600	274,296,472,20
Total For I2050										95,611,673,598,000.00	19,393,848,600	274,296,472,20
IBL101 On 24/05/2022 Spot Bond			5.27000	5.27000	5.27000	109.67751				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.36252				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.29000	307.57058	3.29000	307.43549				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.37741				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.98414				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.24501				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.03255				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.07746				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.46367				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.87184				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.32959				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.02709				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.35331				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.91743				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.57597				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.23012				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.05721				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.98646				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.84995				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.78415				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	99.88263				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.99066				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.98530				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.67074				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.66039				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.47251				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.86390				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.90381				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.17255				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.74000	1.74000	1.74000	169.46265				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.91500	115.06225	5.91500	115.00759				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.38686				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.03000	168.92965	2.03000	168.87285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.10158				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.34500	115.58907	4.34500	115.54857				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.52879				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.15500	108.04687	4.15500	108.01065				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	73.46416	100.00000	72.98010				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.15464				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.62325				0.00	0	500,000,0€
Total IBL95 SPOT										0.00	0	500,000,0€
Total For IBL95										0.00	0	500,000,0€
IBL98 On 03/10/2023 Spot Bond					0.00000	101.81110				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.81000	110.31051	7.81000	110.24164				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.17548				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.31500	105.61169	10.31500	111.32708				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.86152				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.43000	115.70317	8.43000	115.62489				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.11569				0.00	3,480,000,000	1,740,000,000
Total IDCG12 SPOT										0.00	3,480,000,000	1,740,000,000
Total For IDCG12										0.00	3,480,000,000	1,740,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.84637				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.11908				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.83570				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.51316				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.95914				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.68229				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.92066				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.58940				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.62942				0.00	0	
Total IDCG21 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 IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	98.86302				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.22526				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.71706				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.31000	108.51305	7.31000	108.44922				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.01000	102.19426	5.01000	102.15308				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.00574				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.84136				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.40492				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.43867				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.20022				0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	40,000,000	20,000,000
Total For INLV01										0.00	40,000,000	20,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	100.24891				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.45500	104.64540	6.45500	104.59081			1,936,500,000,000.00		300,000,000	150,000,000
Total INLV04 SPOT									1,936,500,000,000.00		300,000,000	150,000,000
Total For INLV04									1,936,500,000,000.00		300,000,000	150,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	104.63279				0.00	0	7,899,200
Total INLV05 SPOT										0.00	0	7,899,200
Total For INLV05										0.00	0	7,899,200
INLV06 On 22/01/2026 Spot Bond					0.00000	100.33353				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.89473				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.71800				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.72167				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.61321				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.62547				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.63771				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF21 On 17/03/2022 Spot Bond					0.00000	100.18740				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.75450				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01351				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.30678				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.95914				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.95813				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.57276				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.79252				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.51326				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.74731				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.75243	2.75000	100.73000				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.12000	164.06255	6.12000	163.95290				0.00	0	
Total IV019 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 IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.09319			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.45500	104.49784	6.45500	104.44334			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.00268			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.95222			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.91657			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			4.13000	4.13000	4.13000	164.68772			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.70594			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.27500	105.29950	7.27500	105.23715			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.13964			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.29000	7.29000	7.29000	110.86434			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.08154			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.63000	167.72630	2.63000	167.66179		22,047,816,000,000.00	8,383,200,000	4,191,600,00	

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 IV045 SPOT									2,047,816,000,000.00	8,383,200,000	4,191,600,000
Total For IV045									2,047,816,000,000.00	8,383,200,000	4,191,600,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.07063			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.51276			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			6.02000	165.12532	6.02000	165.01629			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500			0.00	0	
Total IVC005/JIBAR SPOT									0.00	0	
Total For IVC005/JIBAR									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.52329			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.45500	101.98087	10.45500	101.89619			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.77000	109.75886	5.77000	109.70769			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.59099			0.00	0	
Total IVC097 SPOT									0.00	0	
Total For IVC097									0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.60648			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.59615			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.78518			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC110 On 19/05/2021 Spot Bond			5.42000	106.84723	5.42000	106.80066				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.81944				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.83272				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.41780				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.73003				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.06908				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.14417				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.80746				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.85963				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.61643				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.40583				0.00	0	
Total IVC148 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 IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.34531				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.01176				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	100.01210				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	100.19592				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.50572				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.73536				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.76467				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.54282				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.00399				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	101.02640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.28870				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.11651				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.87798				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.50314				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43303				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.25439				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.57282				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.93683				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.91747				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.78458				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.64387				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC185 On 23/03/2021 Spot Bond					0.00000	100.27008				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.81065	7.40000	102.77766				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.90639				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.83370				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.76112				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.68864				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.64728				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.60594				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.32784				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.25599				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.18424				0.00	0	
Total IVZ023 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 IVZ023									0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.11260			0.00	0	
Total IVZ024 SPOT									0.00	0	
Total For IVZ024									0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.04107			0.00	0	
Total IVZ025 SPOT									0.00	0	
Total For IVZ025									0.00	0	
IVZ026 On 09/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000.00	26,000,000,000	26,000,000,00	
Total IVZ026 SPOT								10,000,000,000,000.00	26,000,000,000	26,000,000,00	
Total For IVZ026								10,000,000,000,000.00	26,000,000,000	26,000,000,00	
IVZ027 On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	5,000,000,000	5,000,000,00	
Total IVZ027 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,00	
Total For IVZ027								10,000,000,000,000.00	5,000,000,000	5,000,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.83559		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.36611		0.00	0	120,000,00	
Total KAP006 SPOT								0.00	0	120,000,00	
Total For KAP006								0.00	0	120,000,00	
KAP007 On 26/10/2021 Spot Bond			6.75500	103.56895	6.75500	103.51226		0.00	0	0	
Total KAP007 SPOT								0.00	0	0	
Total For KAP007								0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.02691		0.00	0	0	
Total KAP012 SPOT								0.00	0	0	
Total For KAP012								0.00	0	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.52533		0.00	0	0	
Total KAP013 SPOT								0.00	0	0	
Total For KAP013								0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.24470		0.00	0	0	
Total KAP014 SPOT								0.00	0	0	
Total For KAP014								0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.90055		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 KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	99.68240				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.27310				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.16018				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.40000	126.84300	8.40000	126.75653				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.24501				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.12394				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.23500	110.15787	6.23500	110.10245				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.09698				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.25500	107.52914	8.25500	107.45748				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.52429				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.43833				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			12.37000	91.16111	12.37000	91.07195				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.30500	105.02036	9.30500	104.94210				0.00	0	100,000,00
Total LBK29 SPOT										0.00	0	100,000,00
Total For LBK29										0.00	0	100,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	94.37864				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.82119				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.95725				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.41786				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.30757				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.89747				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.32357				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.09516				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.80500	108.80143	5.80500	108.75012				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.00395				0.00	0	
Total LGL07 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 LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.27317				0.00	0	500,000,00
Total LGL08 SPOT										0.00	0	500,000,00
Total For LGL08										0.00	0	500,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.66632				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.66039				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.95215				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.82371				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.85136				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.82508				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.10191				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.13837				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.47187				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.51181				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.04929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.09194				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.12392				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.79659				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.95887				0.00	0	6,000,000,00
Total MBF059 SPOT										0.00	0	6,000,000,00
Total For MBF059										0.00	0	6,000,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	101.27694				0.00	0	8,000,000,00
Total MBF061 SPOT										0.00	0	8,000,000,00
Total For MBF061										0.00	0	8,000,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	101.02636				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.59594				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.74609				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.90549				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.01560				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.96616				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 13/04/2021 Spot Bond					0.00000	100.29901				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.13378				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.12326				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.47378				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.61904				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.57482				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.91139				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.47380				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.48442				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.31564				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.78371				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.58000	103.37220	4.58000	103.33392				0.00	0	
Total MMIG02 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 MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.35500	7.35500	7.35500	118.23780				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.31500	111.80000	5.31500	111.75220				0.00	0	1,150,000,00
Total MMIG05 SPOT										0.00	0	1,150,000,00
Total For MMIG05										0.00	0	1,150,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49672				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.82793				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.10367				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.96000	110.16258	7.96000	110.09213				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.23580				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.04839				0.00	50,000,000	25,000,00
Total MTN09 SPOT										0.00	50,000,000	25,000,00
Total For MTN09										0.00	50,000,000	25,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.00235				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.65570				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.43119				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.67257				0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	40,000,000	20,000,000
Total For MTN13										0.00	40,000,000	20,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	99.94773				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.94554				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.12554				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.40946				0.00	200,000,000	100,000,000
Total MTN17 SPOT										0.00	200,000,000	100,000,000
Total For MTN17										0.00	200,000,000	100,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.37528				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.85333				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.65209				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.21016				0.00	1,120,000,000	810,000,000
Total MTN21 SPOT										0.00	1,120,000,000	810,000,000
Total For MTN21										0.00	1,120,000,000	810,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.12597				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.91000	106.09503	7.91000	103.74481				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.13676				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.92791				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	101.10779				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.08761				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.08761				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.99591				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.49266				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.64487				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.69153				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.90407				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.50827				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.59517				0.00	0	
Total N7B25 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 N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.77918			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.93542			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.07896			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.37500	105.25042	5.37500	109.32718			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.85500	113.17806	5.85500	113.12483			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.84000	110.20935	8.84000	110.13166			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.67406			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.24772			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.09066			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.22705			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.13712			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.97000	104.19045	4.97000	104.14801		1,787,212,000,000.00		359,600,000	89,900,00

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 NBK11A SPOT									1,787,212,000,000.00	359,600,000	89,900,000
Total For NBK11A									1,787,212,000,000.00	359,600,000	89,900,000
NBK12/ On 19/03/2021 Spot Bond			5.15500	102.80252	5.15500	102.75976			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.30556	9.38000	101.23004			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.42000	114.43316	5.42000	114.38246			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.27500	106.53215	4.27500	106.49523			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.72000	107.04214	4.72000	107.00143			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.96000	115.18494	5.96000	115.12981		47,382,000,000.00	7,950,000,000	8,485,000,000	
Total NBK16A SPOT								17,382,000,000,000.00	7,950,000,000	8,485,000,000	
Total For NBK16A								17,382,000,000,000.00	7,950,000,000	8,485,000,000	
NBK17/ On 22/04/2026 Spot Bond			6.73000	114.97574	6.73000	114.91304		0.00	0	1,620,000,000	
Total NBK17A SPOT								0.00	0	1,620,000,000	
Total For NBK17A								0.00	0	1,620,000,000	
NBK19/ On 01/06/2022 Spot Bond			5.25000	110.72837	5.25000	110.68135		0.00	0		
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			6.72000	121.20639	6.72000	121.14074		0.00	0	100,000,000	
Total NBK20A SPOT								0.00	0	100,000,000	
Total For NBK20A								0.00	0	100,000,000	
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.73735		0.00	0		
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/ On 21/07/2027 Spot Bond			7.76000	117.95675	7.76000	117.88357		0.00	0	5,000,000,000	
Total NBK21A SPOT								0.00	0	5,000,000,000	
Total For NBK21A								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
NBK22/On 19/11/2022 Spot Bond			5.23500	113.94377	5.23500	113.89578				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.44500	123.01069	6.44500	122.94709				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.48500	123.75523	7.48500	123.68111				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	99.93388				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			4.81500	4.81500	4.81500	114.80975				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.14399				0.00	1,751,000,000	1,641,000,00
Total NBK25B SPOT										0.00	1,751,000,000	1,641,000,00
Total For NBK25B										0.00	1,751,000,000	1,641,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	22.39291	100.00000	22.24536				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.37133				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.67000	115.35619	7.67000	115.28543				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			4.75000	116.00293	4.75000	115.95855				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.10903				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.83000	120.01312	6.83000	119.94743				0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.38000	114.63259	5.38000	114.58299				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.54745				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.50500	110.66438	5.50500	110.61540				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.53145				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.19355				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.29766				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.56405				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.41591				0.00	0	1,500,000.00
Total NBK38B SPOT										0.00	0	1,500,000.00
Total For NBK38B										0.00	0	1,500,000.00
NBK4 On 28/10/2024 Spot Bond			9.63500	9.63500	9.63500	69.37220				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.50650				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.60825				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	103.89360				0.00	75,000,000	75,000.00

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 NBK43B SPOT										0.00	75,000,000	75,000,000
Total For NBK43B										0.00	75,000,000	75,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.19753				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.25443				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.25161				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.78270				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.08676				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.52024				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.27321				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.55296				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.96420				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.75950				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.08300				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.56521				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.05019				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.24041				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.40274				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.36422				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.23495				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.89274				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67913				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			8.80500	106.74796	8.80500	106.67177				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67287				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.84000	106.13630	8.84000	106.06024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67913				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.68904				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70156				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.18622				0.00	850,000,000	4,440,000,000
Total NEDT1A SPOT										0.00	850,000,000	4,440,000,000
Total For NEDT1A										0.00	850,000,000	4,440,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.48713				0.00	190,000,000	946,012,700
Total NEDT1B SPOT										0.00	190,000,000	946,012,700
Total For NEDT1B										0.00	190,000,000	946,012,700
NET53 On 17/04/2021 Spot Bond					0.00000	100.23988				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.76604				0.00	280,000,000	150,000,000
Total NGL01 SPOT										0.00	280,000,000	150,000,000
Total For NGL01										0.00	280,000,000	150,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.23600				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.19293				0.00	60,000,000	60,000,000
Total NGL02 SPOT										0.00	60,000,000	60,000,000
Total For NGL02										0.00	60,000,000	60,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.64173				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.79546				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	101.00290				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.05148				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.37513				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.69192				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.73116				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.93031				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.92692				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.24764				0.00	180,000,000	90,000,000
Total NGT104 SPOT										0.00	180,000,000	90,000,000
Total For NGT104										0.00	180,000,000	90,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	99.15296				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.02235				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.89356	13.50000	99.78723				0.00	0	
Total NHM002 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 NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.05809				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.40918				0.00	30,000,000	15,000,00
Total NHM007 SPOT										0.00	30,000,000	15,000,00
Total For NHM007										0.00	30,000,000	15,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.21209				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.46183				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.03602				0.00	5,534,000,000	2,847,000,00
Total NHM012 SPOT										0.00	5,534,000,000	2,847,000,00
Total For NHM012										0.00	5,534,000,000	2,847,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.29323				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.97096				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.89745				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.15464				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.44231				0.00	220,000,000	110,000,00
Total NHM018 SPOT										0.00	220,000,000	110,000,00
Total For NHM018										0.00	220,000,000	110,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.49169				0.00	110,000,000	55,000,00
Total NHM019 SPOT										0.00	110,000,000	55,000,00
Total For NHM019										0.00	110,000,000	55,000,00
NI202 On 07/12/2033 Spot Bond			5.80500	5.80500	5.80500	191.68215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	179.46628				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	140.45689				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	102.30532				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			5.64000	5.64000	5.64000	95.29850				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	139.87191				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	137.72356				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	178.99705				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	182.05121	4.52000	181.95289				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.75500	93.95225	5.75500	93.89267				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN011 On 23/06/2021 Spot Bond					0.00000	100.53620				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.71935				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.65878				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.20392				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.30845				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.41856				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.96194				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	101.08957				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.83604				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.52151				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	98.48428				0.00	0	
Total NN037 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.16346				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.10778				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.53394				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	108.72948				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.88068				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	108.56719				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	107.33802				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.76472				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	101.81862				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.30795				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.42223				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	104.28174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.62599				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.80813				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	110.79000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.00299				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	95.83000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	95.85000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	97.40000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	96.32000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	92.55240				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.78236				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.76823				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	81.21967				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	99.69955				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	81.21967				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.33426				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.97820				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.75224				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.12155				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.07550				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.07759				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.00667				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.81285				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.37535				0.00	0	
Total NQ1B17 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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.15851				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.10786				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.90372				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.61770				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.93401				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.90500	111.96778	5.90500	111.91380				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.42000	195.36344	3.42000	195.27561				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.01000	123.69048	9.01000	123.60115			6,503,418,000.00	721,800	360,900	
Total NRA028 SPOT									6,503,418,000.00	721,800	360,900	
Total For NRA028									6,503,418,000.00	721,800	360,900	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.66714	100.00000	17.55009			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	101.12676				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	99.98459				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.89440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.66816				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.82535				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.12191				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.69101				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.70107				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.62485				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	100.81858				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.72424				0.00	0	22,300,000,00
Total NTC32 SPOT										0.00	0	22,300,000,00
Total For NTC32										0.00	0	22,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.66570				0.00	1,000,000,000	500,000,00
Total OMI01 SPOT										0.00	1,000,000,000	500,000,00
Total For OMI01										0.00	1,000,000,000	500,000,00
OML06 On 19/03/2022 Spot Bond			5.10500	108.20526	5.10500	108.16006				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML07 On 19/03/2025 Spot Bond			7.02000	116.08415	7.02000	116.01779				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.30500	111.38411	5.30500	111.33579				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			7.34500	117.81753	7.34500	117.74712				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.30354				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.77821				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80151				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.02100				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.39711				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.96009				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.98275				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.12390				0.00	0	
Total PRE2A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.27311			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.29443			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.31574			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.01000	121.14592	7.06000	120.80666			299,312,713,844,000.00	2,610,458,304,400	3,711,039,423,70
Total R186 SPOT									19,312,713,844,000.00	610,458,304,400	711,039,423,70
Total For R186									19,312,713,844,000.00	610,458,304,400	711,039,423,70
R197 On 07/12/2023 Spot Bond			2.22000	316.86694	2.22000	316.75517			1,929,721,236,000.00	869,243,800	53,867,388,90
Total R197 SPOT									1,929,721,236,000.00	869,243,800	53,867,388,90
Total For R197									1,929,721,236,000.00	869,243,800	53,867,388,90
R202 On 07/12/2033 Spot Bond			4.77000	212.49728	4.80500	211.63530			27,211,895,046,000.00	5,704,799,800	187,822,382,90
Total R202 SPOT									27,211,895,046,000.00	5,704,799,800	187,822,382,90
Total For R202									27,211,895,046,000.00	5,704,799,800	187,822,382,90
R2023 On 28/02/2023 Spot Bond			4.26500	109.06814	4.25500	109.05289			699,504,155,876,500.00	632,943,530,100	726,065,657,80
Total R2023 SPOT									19,504,155,876,500.00	632,943,530,100	726,065,657,80
Total For R2023									19,504,155,876,500.00	632,943,530,100	726,065,657,80
R2030 On 31/01/2030 Spot Bond			9.30000	94.23760	9.30000	94.16779			612,362,485,030,000.00	603,479,837,100	1,142,882,171,30
Total R2030 SPOT									12,362,485,030,000.00	603,479,837,100	142,882,171,30
Total For R2030									12,362,485,030,000.00	603,479,837,100	142,882,171,30
R2032 On 31/03/2032 Spot Bond			10.37000	86.90837	10.37000	86.83598			551,506,139,640,000.00	824,638,972,000	979,850,374,00
Total R2032 SPOT									1,506,139,640,000.00	824,638,972,000	979,850,374,00
Total For R2032									1,506,139,640,000.00	824,638,972,000	979,850,374,00
R2035 On 28/02/2035 Spot Bond			11.15500	85.57364	11.15500	85.49670			481,093,540,526,500.00	491,357,556,300	1,324,588,969,10
Total R2035 SPOT									11,093,540,526,500.00	491,357,556,300	324,588,969,10
Total For R2035									11,093,540,526,500.00	491,357,556,300	324,588,969,10
R2037 On 31/01/2037 Spot Bond			11.44000	80.83092	11.44000	80.75765			945,897,951,568,000.00	257,508,562,200	1,459,506,727,50
Total R2037 SPOT									15,897,951,568,000.00	257,508,562,200	459,506,727,50
Total For R2037									15,897,951,568,000.00	257,508,562,200	459,506,727,50
R2040 On 31/01/2040 Spot Bond			11.59000	82.65341	11.59000	82.57753			976,673,768,372,000.00	343,112,490,800	1,262,792,381,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2040 SPOT									6,673,768,372,000.00	343,112,490,800	262,792,381,30
Total For R2040									6,673,768,372,000.00	343,112,490,800	262,792,381,30
R2044 On 31/01/2044 Spot Bond			11.71500	78.85981	11.71500	78.78666			312,141,370,891,000.00	197,365,887,400	1,278,777,188,70
Total R2044 SPOT									12,141,370,891,000.00	197,365,887,400	278,777,188,70
Total For R2044									12,141,370,891,000.00	197,365,887,400	278,777,188,70
R2048 On 28/02/2048 Spot Bond			11.67500	77.73946	11.67500	77.66639			850,725,346,300,000.00	1,614,623,156,000	1,989,217,508,90
Total R2048 SPOT									10,725,346,300,000.00	614,623,156,000	1,989,217,508,90
Total For R2048									10,725,346,300,000.00	614,623,156,000	1,989,217,508,90
R208 On 31/03/2021 Spot Bond			3.46500	102.00002	3.46500	101.97136			866,250,000,000.00	250,000,000	538,367,800,00
Total R208 SPOT									866,250,000,000.00	250,000,000	538,367,800,00
Total For R208									866,250,000,000.00	250,000,000	538,367,800,00
R209 On 31/03/2036 Spot Bond			10.88000	66.45130	10.88500	66.36599			265,775,926,912,000.00	667,810,287,400	495,315,042,40
Total R209 SPOT									15,775,926,912,000.00	667,810,287,400	495,315,042,40
Total For R209									15,775,926,912,000.00	667,810,287,400	495,315,042,40
R210 On 31/03/2028 Spot Bond			4.02000	188.12709	4.02000	188.03308			16,015,318,200,000.00	3,983,910,000	33,442,021,80
Total R210 SPOT									16,015,318,200,000.00	3,983,910,000	33,442,021,80
Total For R210									16,015,318,200,000.00	3,983,910,000	33,442,021,80
R212 On 31/01/2022 Spot Bond			1.48500	170.03339	1.38000	170.19890			68,437,761,826,500.00	46,086,034,900	67,529,889,20
Total R212 SPOT									18,437,761,826,500.00	46,086,034,900	67,529,889,20
Total For R212									18,437,761,826,500.00	46,086,034,900	67,529,889,20
R213 On 28/02/2031 Spot Bond			9.77500	83.56112	9.81500	83.27011			280,702,181,220,000.00	437,923,496,800	599,023,268,70
Total R213 SPOT									10,702,181,220,000.00	437,923,496,800	599,023,268,70
Total For R213									10,702,181,220,000.00	437,923,496,800	599,023,268,70
R214 On 28/02/2041 Spot Bond			11.41000	62.72376	11.41000	62.66611			176,219,112,011,000.00	190,729,107,100	1,089,308,454,90
Total R214 SPOT									76,219,112,011,000.00	190,729,107,100	1,089,308,454,90
Total For R214									76,219,112,011,000.00	190,729,107,100	1,089,308,454,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.14207			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.94903			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.41479			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	98.02941				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.67978				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	96.63697				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.12065				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	97.64544				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.59795				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.71269				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.45867				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.60711				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.63772				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.52589				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.86987				0.00	0	
Total RDFB23 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 RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.54928				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.16402				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.88127				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.81200				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.57329				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.87423				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.20792				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.09670				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.39301				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	99.95832				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	99.94042				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.48351				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	10,000,000.00
Total For RED704										0.00	0	10,000,000.00
RED70 On 17/04/2023 Spot Bond					0.00000	100.54891				0.00	2,000,000,000	2,000,000,000
Total RED705 SPOT										0.00	2,000,000,000	2,000,000,000
Total For RED705										0.00	2,000,000,000	2,000,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.22938				0.00	0	0
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.33615				0.00	0	0
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.29731				0.00	0	0
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.01932				0.00	0	0
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.22452				0.00	0	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	0
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.04500	102.67184	5.04500	102.63021				0.00	0	0
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.90500	113.97172	5.90500	113.91736				0.00	0	0
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68500	96.83101	11.68500	96.74092				0.00	0	0
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK23 On 28/05/2022 Spot Bond			5.52500	114.03313	5.52500	113.98248				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.90833				0.00	0	50,000,00
Total SBK25 SPOT										0.00	0	50,000,00
Total For SBK25										0.00	0	50,000,00
SBK26 On 25/04/2021 Spot Bond			5.32500	103.60089	5.32500	103.55665				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.04781				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.52639				0.00	0	500,000,00
Total SBS18 SPOT										0.00	0	500,000,00
Total For SBS18										0.00	0	500,000,00
SBS19 On 23/06/2021 Spot Bond			4.04500	107.57753	4.04500	107.54223				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.17500	117.72360	6.17500	117.66525				0.00	0	530,000,00
Total SBS20 SPOT										0.00	0	530,000,00
Total For SBS20										0.00	0	530,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.19670				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.82500	118.13120	4.82500	118.08529				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.26500	112.68394	6.26500	112.62728				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.74000	119.98835	6.74000	119.92318				0.00	0	
Total SBS31 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 SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.21000	118.30692	5.21000	118.25651			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.45200	116.08018	5.45200	116.02929			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.07000	113.21735	8.07000	113.14435			0.00	0	400,000,00
Total SBS39 SPOT									0.00	0	400,000,00
Total For SBS39									0.00	0	400,000,00
SBS4 On 16/11/2021 Spot Bond			3.72500	104.66860	3.72500	104.63711			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	99.94263			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.13500	111.07281	4.13500	111.03577			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.91000	120.16327	5.91000	120.10623			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.74000	122.40724	6.74000	122.34111			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.26095			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.25000	116.16458	4.25000	116.12476			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.22854			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.40649			0.00	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 SBS49 SPOT										0.00	120,000,000	60,000,000
Total For SBS49										0.00	120,000,000	60,000,000
SBS50 On 31/01/2022 Spot Bond			3.72500	109.38695	3.72500	109.35403				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.85000	4.85000	4.85000	117.16583				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.23094				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.53961				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.33542				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.89500	111.38339	3.89500	111.34818				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.41684				0.00	4,800,000,000	2,400,000,000
Total SBS57 SPOT										0.00	4,800,000,000	2,400,000,000
Total For SBS57										0.00	4,800,000,000	2,400,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	105.16776				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.99264				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.73784				0.00	2,600,000,000	1,300,000,000
Total SBS62 SPOT										0.00	2,600,000,000	1,300,000,000
Total For SBS62										0.00	2,600,000,000	1,300,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.41606				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	102.88387				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.23328				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.36169				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.66032				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.03508				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.93133				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.62000	313.35146	2.62000	313.23079				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	196.44513				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.73007				0.00	0	8,548,90
Total SBT101 SPOT										0.00	0	8,548,90
Total For SBT101										0.00	0	8,548,90
SBT102 On 30/09/2022 Spot Bond					0.00000	105.42616				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.01047				0.00	0	1,344,333,60
Total SBT103 SPOT										0.00	0	1,344,333,60
Total For SBT103										0.00	0	1,344,333,60
SBT104 On 30/09/2025 Spot Bond					0.00000	100.82180				0.00	0	
Total SBT104 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 SBT104									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.62396			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.47287			0.00	0	2,000,000,00
Total SBT202 SPOT									0.00	0	2,000,000,00
Total For SBT202									0.00	0	2,000,000,00
SBT203 On 03/12/2023 Spot Bond			6.35500	115.60093	6.35500	115.54166			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.33266			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	94.13630			0.00	1,000,000,000	500,000,00
Total SBT206 SPOT									0.00	1,000,000,000	500,000,00
Total For SBT206									0.00	1,000,000,000	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	100.89542			0.00	0	
Total SBT207 SPOT									0.00	0	
Total For SBT207									0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.60447			0.00	0	
Total SGI004 SPOT									0.00	0	
Total For SGI004									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.60707			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.91908			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SHI02 SPOT									0.00	0	
Total For SHI02									0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500			0.00	0	
Total SHS11U/JIBAR SPOT									0.00	0	
Total For SHS11U/JIBAR									0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.37987			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.85617				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.86856				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.86239				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.12302				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.84943				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.84884				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.84756				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.86108				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.82466				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.83725				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.83141				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.02840				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.01604				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.10500	113.47631	6.10500	113.42008				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	101.05423				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.09033				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.29431				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.80209				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.03252				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.11867				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.57461				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.72913				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.75804				0.00	0	
Total SPG006 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 SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.00373				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.29002				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.40747				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.49602				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.92000	101.43348	4.92000	101.39325				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.92000	101.43348	4.92000	101.39325				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	136.82613				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.03500	121.01055	7.03500	120.94199				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.30500	86.26489	9.30500	86.19989				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.36108				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	101.21064				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.08583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.60057				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.34267				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			5.65500	111.73923	5.65500	111.68788				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.59000	95.97737	5.59000	95.91776				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.43813				0.00	650,000,000	515,000,000
Total SSN044 SPOT										0.00	650,000,000	515,000,000
Total For SSN044										0.00	650,000,000	515,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	100.06241				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.98677				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN047 On 08/12/2023 Spot Bond			3.25000	3.25000	3.25000	307.77773				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.15405				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.01435				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.38541				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	173.58717				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	140.20584				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.79000	5.79000	5.79000	93.46987				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	93.87971				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	174.04025				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.03636				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.01533				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.96365				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.75606				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.73622				0.00	0	
Total SSN074 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 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	100.66918				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.35118				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.85600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.07749				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.82963				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.01408				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	194.04559				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.34057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.05121				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.05075				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.84585				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.10198				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.91060				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.96500	90.49253	9.96500	90.42082				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.86804				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.81921				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.63000	106.48008	7.63000	106.41438				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.09983				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.85196	8.55000	104.78042				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A13 On 21/11/2021 Spot Bond					0.00000	100.81084				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.91878				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.93143				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.14130				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.31300				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.91435				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.04953				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.86332				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.40779				0.00	2,300,000,000	1,150,000,000
Total TFS153 SPOT										0.00	2,300,000,000	1,150,000,000
Total For TFS153										0.00	2,300,000,000	1,150,000,000
TFS154 On 06/07/2023 Spot Bond					0.00000	101.46855				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.66938				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.97418				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.66817				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.40794				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.50643				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.87001				0.00	0	1,000,000,00
Total TFS161 SPOT										0.00	0	1,000,000,00
Total For TFS161										0.00	0	1,000,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.41287				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.38319				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.01051				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.25424				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.26920				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	101.12930				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A€ On 21/11/2021 Spot Bond			4.65000	110.14750	4.65000	110.10622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.77582				0.00	3,948,220,000	1,974,110,000
Total TH14A7 SPOT										0.00	3,948,220,000	1,974,110,000
Total For TH14A7										0.00	3,948,220,000	1,974,110,000
TH14A7 On 21/11/2021 Spot Bond			4.81000	108.88742	4.81000	108.84524				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.25765				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.39647				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.16928				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.86611				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.92583				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.29552				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.99344				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.23167				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.88245				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2020 Spot Bond					0.00000	101.03805				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.06532				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.50085				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.03520				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.93689				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.00719				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.02831				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.12514				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.49460				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.57298				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.22406				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.77204				0.00	0	
Total TH15C2 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17355				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.23889				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.19857				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.62163				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.99672				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03673				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.82399	8.49000	101.75499				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.04514				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04726				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08725				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.16303				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.15250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25352				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60480				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.78351				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.84835				0.00	2,060,000,000	1,030,000,000
Total TL22 SPOT										0.00	2,060,000,000	1,030,000,000
Total For TL22										0.00	2,060,000,000	1,030,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.57388				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.39500	107.84970	5.39500	107.80213				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.55500	111.76601	6.55500	111.70628				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.99518				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.60917				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.51000	107.00054	7.51000	106.93555				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	99.53184				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.62749				0.00	31,000,000,000	15,500,000,000
Total TL30 SPOT										0.00	31,000,000,000	15,500,000,000
Total For TL30										0.00	31,000,000,000	15,500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.79062				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.95950				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.21500	112.43180	6.21500	112.37478			186,450,000,000.00		30,000,000	982,000,000
Total TN23 SPOT									186,450,000,000.00		30,000,000	982,000,000
Total For TN23									186,450,000,000.00		30,000,000	982,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	18.75663	100.00000	18.63100			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.47000	106.07136	8.47000	105.99964			13,245,386,000.00		1,563,800	7,520,781,900
Total TN25 SPOT									13,245,386,000.00		1,563,800	7,520,781,900
Total For TN25									13,245,386,000.00		1,563,800	7,520,781,900
TN25/R On 19/08/2025 Spot Bond			100.00000	13.26172	100.00000	13.17433			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			8.85000	100.13893	8.85000	100.06826			10,306,710,000.00		1,164,600	5,270,582,300
Total TN27 SPOT									10,306,710,000.00		1,164,600	5,270,582,300
Total For TN27									10,306,710,000.00		1,164,600	5,270,582,300
TN27/R On 14/11/2027 Spot Bond			100.00000	9.11112	100.00000	9.05108			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			11.01000	97.84293	11.01000	97.75654			0.00		0	1,500,000,000
Total TN30 SPOT									0.00		0	1,500,000,000
Total For TN30									0.00		0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.77206	8.00000	117.69594			0.00		0	
Total TN30/R2030 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 TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.02500	84.84061	13.02500	84.75243			6,252,000,000,000.00	480,000,000	4,500,000,00
Total TN40 SPOT									6,252,000,000,000.00	480,000,000	4,500,000,00
Total For TN40									6,252,000,000,000.00	480,000,000	4,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89575	10.75000	100.80872			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.51600	10.00000	110.42500			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.66500	104.41219	5.66500	104.36376			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.85554			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.89162			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.19848			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.10068			0.00	0	
Total TRA2C2 SPOT									0.00	0	
Total For TRA2C2									0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.47479			0.00	0	
Total TRA2D1 SPOT									0.00	0	
Total For TRA2D1									0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.47479			0.00	0	
Total TRA2D2 SPOT									0.00	0	
Total For TRA2D2									0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.14936			0.00	0	
Total TRA3A2 SPOT									0.00	0	
Total For TRA3A2									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.76009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.36500	111.29853	5.36500	111.25050				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.13787				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.16823				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.53095				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.21047				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.96502				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.34056				0.00	1,460,000,000	730,000,000
Total TRA4A3 SPOT										0.00	1,460,000,000	730,000,000
Total For TRA4A3										0.00	1,460,000,000	730,000,000
TRA4A On 13/04/2024 Spot Bond			5.65500	111.06114	5.65500	111.60331				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.32249				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.34056				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.62796	8.62000	100.55799				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	97.10212				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.40877				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.87831				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.77424				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.57220				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.30012				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.38617				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.68373				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.40423				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.50596				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.34209				0.00	0	
Total TSP252 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 TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.06055				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.07978				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.97243				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.18546				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	102.57397				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.57397				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.76379				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.63156				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.58409				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.29779				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.21506				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.14203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.09106				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.06500	103.40834	6.06500	103.35777				0.00	0	50,000,00
Total UG21 SPOT										0.00	0	50,000,00
Total For UG21										0.00	0	50,000,00
UG26 On 09/03/2026 Spot Bond			9.21000	110.57053	9.21000	110.48806				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.01615				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.19012				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.15704				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.03173				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.06159				0.00	0	200,000,00
Total VKE14 SPOT										0.00	0	200,000,00
Total For VKE14										0.00	0	200,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	99.87157				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.86612				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VRI882 On 28/01/2021 Spot Bond					0.00000	100.09328				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.85414				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.04365				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.17500	106.63543	4.17500	106.59952				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	71.12551	100.00000	70.65687				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										88,241,439,231,767,700.00	9,415,281,510,810	956,885,926,96
Total for SPOT :										88,241,439,231,767,700.00	415,281,510,810	956,885,926,96
Total Futures										88 241 443 305 269 000.00	415,281,554,448	956,887,365,08
Total Options										545 190.00	3,000	225,78
Grand Total:										88,241,443,305,814,200.00	415,281,557,448	956,887,590,83