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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2020

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			11.74000	73.36353	11.88308	72.62515			0.00	0	
ES33	On	04/02/2021	Bond Future			11.88844	74.73617	12.16834	73.33053			0.00	0	35
ES33	On	06/05/2021	Bond Future			12.15730	71.75297	12.44941	70.33278			0.00	0	
ES33	On	05/08/2021	Bond Future			12.44118	72.52799	12.74649	71.09259			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.36000	71.51615	12.53299	70.55491			0.00	0	
ES42	On	04/02/2021	Bond Future			12.52913	72.75319	12.80973	71.24020			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			12.79944	69.26534	13.09374	67.73668			0.00	0	
ES42	On	05/08/2021	Bond Future			13.07749	70.01385	13.38620	68.46877			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			144.82761	144.82761	144.70722	144.70722			359,606,955.63	2,483	
I2025	On	04/02/2021	Bond Future			144.88029	144.88029	144.64268	144.64268			0.00	0	3,31
I2025	On	06/05/2021	Bond Future			146.44911	146.44911	146.20955	146.20955			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/08/2021	Bond Future			146.53715	146.53715	146.29514	146.29514			0.00	0	
Total I2025 Future												359,606,955.63	2,483	3,37
Total For I2025												359,606,955.63	2,483	3,37
I2029	On	05/11/2020	Bond Future			100.04033	100.04033	100.03337	100.03337			110,644,604.98	1,106	
I2029	On	04/02/2021	Bond Future			101.07460	101.07460	101.02991	101.02991			0.00	0	4,9
I2029	On	06/05/2021	Bond Future			101.03142	101.03142	100.98664	100.98664			0.00	0	
I2029	On	05/08/2021	Bond Future			102.14640	102.14640	102.10123	102.10123			0.00	0	
Total I2029 Future												110,644,604.98	1,106	4,91
Total For I2029												110,644,604.98	1,106	4,91
I2033	On	05/11/2020	Bond Future			94.19948	94.19948	94.19158	94.19158			161,363,709.24	1,713	
I2033	On	04/02/2021	Bond Future			95.23716	95.23716	95.13000	95.13000			0.00	0	7,6
I2033	On	06/05/2021	Bond Future			95.05461	95.05461	94.94668	94.94668			0.00	0	
I2033	On	05/08/2021	Bond Future			96.10363	96.10363	95.99456	95.99456			0.00	0	
Total I2033 Future												161,363,709.24	1,713	7,61
Total For I2033												161,363,709.24	1,713	7,61
I2038	On	05/11/2020	Bond Future			105.20412	105.20412	105.19523	105.19523			547,692,648.72	5,206	
I2038	On	04/02/2021	Bond Future			104.97958	104.97958	104.54878	104.54878			0.00	0	9,4
I2038	On	06/05/2021	Bond Future			106.11648	106.11648	105.68157	105.68157			0.00	0	
I2038	On	05/08/2021	Bond Future			105.56855	105.56855	105.12888	105.12888			0.00	0	
Total I2038 Future												547,692,648.72	5,206	9,4
Total For I2038												547,692,648.72	5,206	9,4
I2046	On	05/11/2020	Bond Future			92.33874	92.33874	92.33078	92.33078			370,463,024.88	4,012	
I2046	On	04/02/2021	Bond Future			93.25818	93.25818	93.25057	93.25057			0.00	0	14,7
I2046	On	06/05/2021	Bond Future			92.48067	92.48067	92.47326	92.47326			0.00	0	
I2046	On	05/08/2021	Bond Future			93.50146	93.50146	93.49410	93.49410			0.00	0	
Total I2046 Future												370,463,024.88	4,012	14,77
Total For I2046												370,463,024.88	4,012	14,77
I2050	On	05/11/2020	Bond Future			94.38001	94.38001	94.37191	94.37191			389,506,301.27	4,127	
I2050	On	04/02/2021	Bond Future			93.43274	93.43274	93.42486	93.42486			0.00	0	12,3
I2050	On	06/05/2021	Bond Future			94.44455	94.44455	94.43705	94.43705			0.00	0	
I2050	On	05/08/2021	Bond Future			93.56200	93.56200	93.55454	93.55454			0.00	0	
Total I2050 Future												389,506,301.27	4,127	12,3
Total For I2050												389,506,301.27	4,127	12,3
R186	On	05/11/2020	Bond Future			6.84500	122.06675	7.01194	121.15822		6.56	2,350,273,204.50	19,254	
R186	On	04/02/2021	Bond Future			6.92971	118.38886	7.18553	117.05697		7.79	123,834,747.56	1,046	77,1
R186	On	06/05/2021	Bond Future			7.08503	119.64240	7.35607	118.29692		7.00	0.00	0	
R186	On	05/08/2021	Bond Future			7.25358	115.65325	7.54153	114.29343		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												2,474,107,952.06	20,300	77,16	
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			6,922.00000	6.92200	7,830,530	7.32		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			11,415.00000	11.41500	12,323,530	7.32		0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,606.04000	2.60604	3,514,570	6.89		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			8,462.60000	8.46260	9,371,130	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			8,511.84000	8.51184	9,420,370	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			4,378.31000	4.37831	5,286,840	7.19		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			8,413.33000	8.41333	9,321,860	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			2,814.40000	2.81440	1,905,870	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	
R186	On	05/11/2020	Bond Future	7.50	Put			0.00000	0.00000	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			5,200.31000	5.20031	6,108,840	7.32		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Put			200.36000	0.20036	0,000	6.56		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			135.67000	0.13567	843,840	6.56		0.00	0	
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			379.26000	0.37926	216,590	8.37		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,245.51000	5.24551	6,409,650	8.35		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			392.65000	0.39265	224,900	8.35		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,622.61000	4.62261	5,744,420	8.23		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			507.39000	0.50739	297,310	8.23		0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			5,287.71000	5.28771	6,454,410	8.36		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			385.90000	0.38590	220,710	8.36		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,330.00000	5.33000	6,499,220	8.37		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			8.86000	0.00886	4,340	7.56		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,377.98000	15.37798	16,719,040	7.56		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			8.65000	0.00865	4,230	7.56		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,418.80000	15.41880	16,759,960	7.56		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			8.44000	0.00844	4,120	7.56		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,337.14000	15.33714	16,678,100	7.56		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			955.30000	0.95530	679,980	7.09		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,904.56000	5.90456	6,991,580	7.09		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			944.42000	0.94442	671,620	7.09		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,837.79000	5.83779	6,919,750	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	Op Intere
R186	On	05/08/2021	Bond Future	8.61	Put			966.29000	0.96629	688,430	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,871.14000	5.87114	6,955,640	7.09	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												2,474,107,952.06	20,300	92,33
R197	On	05/11/2020	Bond Future			317.25812	317.25812	316.89994	316.89994			616,115,269.04	1,942	
R197	On	04/02/2021	Bond Future			312.57219	312.57219	312.21177	312.21177			4,063,438.47	13	2,46
R197	On	06/05/2021	Bond Future			315.95663	315.95663	315.59361	315.59361			0.00	0	
R197	On	05/08/2021	Bond Future			311.45207	311.45207	311.08551	311.08551			0.00	0	
Total R197 Future												620,178,707.51	1,955	2,46
Total For R197												620,178,707.51	1,955	2,46
R202	On	05/11/2020	Bond Future			212.53682	212.53682	212.51938	212.51938			737,715,302.22	3,471	
R202	On	04/02/2021	Bond Future			210.48635	210.48635	210.46959	210.46959			0.00	0	7,82
R202	On	06/05/2021	Bond Future			212.76530	212.76530	212.74922	212.74922			0.00	0	
R202	On	05/08/2021	Bond Future			210.86859	210.86859	210.85276	210.85276			0.00	0	
Total R202 Future												737,715,302.22	3,471	7,82
Total For R202												737,715,302.22	3,471	7,82
R2023	On	05/11/2020	Bond Future			4.19000	109.25182	4.26573	109.07919		1.82	2,130,410,490.00	19,500	
R2023	On	04/02/2021	Bond Future			4.22005	110.33553	4.31703	110.13867		1.75	57,374,475.60	520	31,45
R2023	On	06/05/2021	Bond Future			4.20964	107.59669	4.32063	107.39820		1.72	0.00	0	
R2023	On	05/08/2021	Bond Future			4.18673	108.75851	4.31677	108.55801		1.49	0.00	0	
Total R2023 Future												2,187,784,965.60	20,020	31,45
R2023	On	05/11/2020	Bond Future	7.46	Call			6,972.45000	6.97245	7,145,080	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			6,993.37000	6.99337	7,166,000	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			6,951.54000	6.95154	7,124,170	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			0.08000	0.00008	0,040	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,002.08000	4.00208	4,198,900	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.08000	0.00008	0,040	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,963.48000	3.96348	4,160,290	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.09000	0.00009	0,040	2.13	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,982.78000	3.98278	4,179,600	2.13	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,600.69000	5.60069	5,799,170	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,010	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,617.32000	5.61732	5,815,800	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,010	1.99	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,584.07000	5.58407	5,782,540	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 Interr
R2023	On	06/05/2021	Bond Future	7.56	Put			0.03000	0.00003	0,010	1.99	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			144.82000	0.14482	113,130	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,641.52000	1.64152	1,810,790	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			142.21000	0.14221	110,980	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,654.05000	1.65405	1,823,780	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			139.64000	0.13964	108,870	1.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,629.02000	1.62902	1,797,830	1.68	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,187,784,965.60	20,020	31,45
R2030	On	05/11/2020	Bond Future			9.06000	95.66303	9.24735	94.56612		11.59	6,173,517,978.02	64,534	
R2030	On	04/02/2021	Bond Future			9.16751	93.15605	9.46230	91.48079		13.91	140,945,103.65	1,513	107,65
R2030	On	06/05/2021	Bond Future			9.37006	94.14311	9.67797	92.45052		12.69	0.00	0	
R2030	On	05/08/2021	Bond Future			9.58974	91.15456	9.91218	89.44382		11.64	0.00	0	
Total R2030 Future												6,314,463,081.67	66,047	107,65
R2030	On	05/11/2020	Bond Future	8.53	Put			4,293.00000	4.29300	3,196,090	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	
R2030	On	05/11/2020	Bond Future	9.03	Put			1,276.58000	1.27658	177,220	11.40	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2.45000	0.00245	0,000	11.40	0.00	9,414	
R2030	On	05/11/2020	Bond Future	10.37	Call			6,232.78000	6.23278	7,329,690	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	
R2030	On	05/11/2020	Bond Future	8.34	Put			5,473.17000	5.47317	4,376,260	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	
R2030	On	05/11/2020	Bond Future	9.04	Put			1,218.31000	1.21831	118,100	11.41	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			3.30000	0.00330	0,000	11.41	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Call			4,568.22000	4.56822	5,665,130	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	
R2030	On	05/11/2020	Bond Future	8.73	Put			3,070.53000	3.07053	1,973,620	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	
R2030	On	05/11/2020	Bond Future	9.23	Put			282.61000	0.28261	0,000	11.57	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			181.73000	0.18173	996,030	11.57	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			6,760.87000	6.76087	7,857,780	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	
R2030	On	05/11/2020	Bond Future	8.10	Put			6,990.65000	6.99065	5,893,740	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	
R2030	On	05/11/2020	Bond Future	8.85	Put			2,346.65000	2.34665	1,249,740	11.20	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	11.20	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			2,076.09000	2.07609	3,172,970	12.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			0.03000	0.00003	0,000	12.00	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			5,348.07000	5.34807	4,251,160	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 Interr
R2030	On	05/11/2020	Bond Future	8.36	Call			0.00000	0.00000	0,000	10.84	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Put			2,286.65000	2.28665	1,189,740	11.21	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			0.00000	0.00000	0,000	11.21	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			3,471.86000	3.47186	4,568,770	12.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			0.00000	0.00000	0,000	12.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Call			1,397.47000	1.39747	2,492,810	11.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1.57000	0.00157	0,000	11.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			2,301.31000	2.30131	3,398,210	12.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			0.01000	0.00001	0,000	12.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Call			4,186.52000	4.18652	5,283,430	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	
R2030	On	05/11/2020	Bond Future	9.38	Call			791.37000	0.79137	1,863,440	11.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			24.84000	0.02484	0,000	11.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Call			2,357.50000	2.35750	3,454,410	12.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.66	Put			0.00000	0.00000	0,000	12.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			2,019.67000	2.01967	3,116,540	11.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			0.04000	0.00004	0,000	11.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Call			844.02000	0.84402	1,920,890	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			20.04000	0.02004	0,000	11.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			897.43000	0.89743	1,978,290	11.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			16.05000	0.01605	0,000	11.74	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			3,513.30000	3.51330	2,586,400	13.66	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,093.24000	1.09324	712,900	14.68	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,760.48000	1.76048	2,514,860	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			3,478.94000	3.47894	2,558,060	13.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,783.85000	1.78385	2,544,270	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			3,444.80000	3.44480	2,529,960	13.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,737.28000	1.73728	2,485,640	13.66	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,668.81000	1.66881	2,399,080	13.64	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			6,964.55000	6.96455	5,606,210	13.20	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			491.79000	0.49179	808,710	13.20	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			4,611.74000	4.61174	3,511,930	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,146.19000	1.14619	1,721,640	13.43	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,116.66000	5.11666	6,411,580	14.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			1,855.11000	1.85511	2,633,580	13.70	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			7,827.03000	7.82703	6,404,630	13.20	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			366.04000	0.36604	618,900	13.20	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			6,912.08000	6.91208	5,558,040	13.20	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			500.66000	0.50066	821,880	13.20	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			3,617.79000	3.61779	2,672,800	13.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.30	Call			0.00000	0.00000	2,941,900	13.77	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			0.00000	0.00000	2,184,080	13.77	4,368,160.00	2,000	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			0.00000	0.00000	3,102,100	13.81	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			0.00000	0.00000	2,060,370	13.81	4,120,740.00	2,000	2,00
R2030	On	04/02/2021	Bond Future	9.20	Put			3,343.79000	3.34379	2,447,000	13.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			6,414.67000	6.41467	5,248,440	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,303.98000	1.30398	1,830,340	12.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Put			4,689.29000	4.68929	3,725,800	12.35	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			10,397.42000	10.39742	8,950,460	12.06	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			471.28000	0.47128	716,910	12.06	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			4,388.54000	4.38854	5,475,080	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,005.41000	2.00541	2,702,370	12.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			4,009.47000	4.00947	5,047,880	12.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			2,707.28000	2.70728	2,053,100	12.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			10,682.58000	10.68258	12,220,230	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			1,117.40000	1.11740	799,830	13.73	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			2,156.94000	2.15694	2,886,040	12.35	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			483.07000	0.48307	324,870	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			6,920.20000	6.92020	8,235,980	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			1,383.79000	1.38379	1,006,980	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,641.93000	10.64193	12,177,950	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			2,449.75000	2.44975	1,843,700	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			4,932.88000	4.93288	3,937,250	12.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put			4,520.28000	4.52028	3,579,740	12.38	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			2,268.84000	2.26884	3,020,890	12.38	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,695.66000	7.69566	9,070,680	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			477.22000	0.47722	320,650	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			471.43000	0.47143	316,490	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,601.30000	10.60130	12,135,690	13.73	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			5,063.44000	5.06344	6,193,330	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			2,503.16000	2.50316	1,922,310	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			6,708.37000	6.70837	5,549,790	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,476.24000	1.47624	2,028,400	10.96	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			5,095.91000	5.09591	6,229,150	11.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			2,485.18000	2.48518	1,907,680	11.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,128.75000	5.12875	6,265,300	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			2,467.61000	2.46761	1,893,420	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			4,900.64000	4.90064	3,948,940	11.27	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,435.34000	2.43534	3,194,380	11.27	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			11,139.95000	11.13995	12,679,050	12.63	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
R2030	On	05/08/2021	Bond Future	12.10	Put			571.28000	0.57128	399,640	12.63	0.00	0	60
Total R2030 Option												8,488,900.00	13,414	17,400
Total For R2030												6,322,951,981.67	79,461	125,000
R2032	On	05/11/2020	Bond Future			10.20000	87.95177	10.35257	87.03625		14.29	7,212,660,802.39	82,007	
R2032	On	04/02/2021	Bond Future			10.27364	89.72765	10.58897	87.88163		16.42	292,960,777.25	3,265	119,940
R2032	On	06/05/2021	Bond Future			10.49590	86.53306	10.82470	84.66786		15.76	0.00	0	
R2032	On	05/08/2021	Bond Future			10.72993	87.46782	11.07315	85.58258		13.71	0.00	0	
Total R2032 Future												7,505,621,579.64	85,272	119,940
R2032	On	05/11/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	13.36	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			3,631.67000	3.63167	2,716,150	13.36	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	13.28	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put			4,584.09000	4.58409	3,668,570	13.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	13.31	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Call			3,684.76000	3.68476	4,600,280	15.06	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			0.00000	0.00000	0,000	13.28	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			5,680.21000	5.68021	4,764,690	13.28	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			0.00000	0.00000	0,000	13.28	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Call			4,187.35000	4.18735	5,102,870	15.24	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			3,694.74000	3.69474	2,779,220	13.35	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			7,859.87000	7.85987	6,944,350	13.28	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	13.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			3,568.67000	3.56867	2,653,150	13.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	13.35	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			0.00000	0.00000	0,000	15.24	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			0.00000	0.00000	0,000	15.06	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Put			9,010.12000	9.01012	8,094,600	13.28	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			818.89000	0.81889	1,282,060	15.59	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			6,669.75000	6.66975	5,286,900	15.59	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			832.27000	0.83227	1,300,730	15.60	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			6,619.99000	6.61999	5,242,430	15.60	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			805.54000	0.80554	1,263,420	15.58	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			186.88000	0.18688	334,900	15.49	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			8,442.61000	8.44261	6,906,040	15.49	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			474.17000	0.47417	783,620	15.49	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			3,633.53000	3.63353	4,790,820	16.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			6,719.60000	6.71960	5,331,460	15.58	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			2,315.08000	2.31508	1,626,350	16.76	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put			11,492.71000	11.49271	9,794,710	15.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,238.83000	8.23883	9,725,600	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 Interr
R2032	On	06/05/2021	Bond Future	12.12	Put		1,410.90000	1.41090	1,032,470	17.07		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		8,165.66000	8.16566	9,646,840	17.07		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		1,437.19000	1.43719	1,053,170	17.07		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		9,934.19000	9.93419	11,532,960	17.07		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		914.96000	0.91496	648,530	17.07		0.00	0	7:
R2032	On	06/05/2021	Bond Future	10.33	Put		5,329.19000	5.32919	4,278,060	15.42		0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,501.31000	2.50131	3,315,380	15.42		0.00	0	7:
R2032	On	06/05/2021	Bond Future	12.11	Call		8,202.22000	8.20222	9,686,210	17.07		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		1,423.99000	1.42399	1,042,780	17.07		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		3,369.59000	3.36959	2,644,870	14.04		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4,891.27000	4.89127	6,044,570	14.02		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		3,412.25000	3.41225	2,680,310	14.02		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,922.62000	4.92262	6,079,540	14.03		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		3,390.86000	3.39086	2,662,540	14.03		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,954.04000	4.95404	6,114,560	14.04		0.00	0	
Total R2032 Option											0.00	0	3,87	
Total For R2032											7,505,621,579.64	85,272	123,81	
R2035	On	05/11/2020	Bond Future			11.03000	86.38106	11.15273	85.61341	16.09		2,749,595,520.86	31,831	
R2035	On	04/02/2021	Bond Future			11.11517	88.21369	11.40494	86.44492	18.43		36,167,612.90	410	100,3:
R2035	On	06/05/2021	Bond Future			11.34632	84.67373	11.64829	82.88661	17.81		0.00	0	
R2035	On	05/08/2021	Bond Future			11.59282	85.58825	11.90816	83.78196	15.40		0.00	0	
Total R2035 Future											2,785,763,133.76	32,241	100,37	
R2035	On	05/11/2020	Bond Future	10.32	Put		5,418.42000	5.41842	4,650,770	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		5,350.34000	5.35034	4,582,690	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		5,282.34000	5.28234	4,514,690	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		519.99000	0.51999	808,930	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		9,292.34000	9.29234	7,812,510	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		528.61000	0.52861	821,250	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		9,231.33000	9.23133	7,755,200	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		511.49000	0.51149	796,740	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		9,353.55000	9.35355	7,870,030	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		601.64000	0.60164	924,990	17.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		8,750.06000	8.75006	7,304,640	17.23		0.00	0	6:
R2035	On	04/02/2021	Bond Future	11.14	Call		2,409.40000	2.40940	3,243,450	18.04		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,024.42000	4.02442	3,089,700	18.04		0.00	0	6:
R2035	On	06/05/2021	Bond Future	10.81	Put		7,113.11000	7.11311	5,963,180	16.83		0.00	0	

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	12.37	Call		6,576.94000	6.57694	7,818,820	18.63	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,336.58000	1.33658	1,814,170	16.77	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		3,857.22000	3.85722	4,805,360	17.63	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		4,432.63000	4.43263	3,593,650	17.63	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		8,104.91000	8.10491	9,456,380	19.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		1,944.01000	1.94401	1,508,360	19.31	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.36	Call		6,539.73000	6.53973	7,778,590	18.61	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,006.25000	2.00625	2,643,440	16.83	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		3,215.89000	3.21589	4,069,640	17.39	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,161.52000	5.16152	4,228,150	17.39	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.24	Put		9,980.07000	9.98007	8,614,040	16.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,128.32000	1.12832	1,549,410	16.77	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Put		2,547.03000	2.54703	1,998,770	18.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,530.24000	2.53024	1,985,000	18.63	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		6,502.59000	6.50259	7,738,410	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,563.94000	2.56394	2,012,640	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,324.64000	5.32464	6,451,820	18.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,201.97000	3.20197	2,542,030	18.09	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.15	Put		5,757.62000	5.75762	4,752,540	17.20	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,777.39000	2.77739	3,559,430	17.20	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		8,610.09000	8.61009	9,999,230	19.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		1,729.80000	1.72980	1,331,820	19.31	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		9,113.69000	9.11369	7,804,160	16.77	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,542.11000	54.54211	52,735,910	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.09000	0.00009	0,190	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,425.40000	54.42540	52,619,210	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.09000	0.00009	0,190	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,308.82000	54.30882	52,502,630	14.41	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.09000	0.00009	0,180	14.41	0.00	0	
Total R2035 Option											0.00	0	10,40
Total For R2035											2,785,763,133.76	32,241	110,80
R2037	On	05/11/2020	Bond Future			11.25000	82.02328	11.43267	80.89993	17.21	4,818,293,537.04	58,743	
R2037	On	04/02/2021	Bond Future			11.39892	79.10181	11.67802	77.43163	20.80	15,266,649.33	193	129,50
R2037	On	06/05/2021	Bond Future			11.63254	79.94024	11.92348	78.25270	19.03	0.00	0	
R2037	On	05/08/2021	Bond Future			11.88357	76.54811	12.18763	74.84248	17.40	0.00	0	
Total R2037 Future											4,833,560,186.37	58,936	129,50
R2037	On	05/11/2020	Bond Future	10.18	Put		8,223.02000	8.22302	7,099,670	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		8,152.31000	8.15231	7,028,960	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 Interr
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		8,293.82000	8.29382	7,170,470	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	
R2037	On	04/02/2021	Bond Future	10.27	Call		525.52000	0.52552	794,020	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,545.49000	9.54549	8,143,810	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,676.68000	13.67668	12,116,510	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		174.47000	0.17447	284,480	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		533.96000	0.53396	805,820	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,484.36000	9.48436	8,086,040	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		542.51000	0.54251	817,760	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,423.43000	9.42343	8,028,500	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		11,115.24000	11.11524	12,659,420	22.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		362.50000	0.36250	236,500	22.69	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,227.35000	1.22735	1,732,760	19.66	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,347.62000	6.34762	5,182,850	19.66	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		596.06000	0.59606	892,180	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,061.83000	9.06183	7,687,770	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,456.07000	2.45607	1,840,710	21.07	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,145.77000	4.14577	5,200,590	21.07	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		3,911.85000	3.91185	4,935,660	20.99	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,622.01000	2.62201	1,975,640	20.99	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,302.51000	8.30251	6,976,820	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		725.98000	0.72598	1,070,470	19.54	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		5,760.83000	5.76083	6,859,050	19.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,008.51000	3.00851	2,419,190	19.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,794.98000	5.79498	6,896,280	19.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2,988.83000	2.98883	2,402,590	19.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		5,829.20000	5.82920	6,933,560	19.59	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2,969.27000	2.96927	2,386,090	19.59	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,266.48000	4.26648	3,534,260	17.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		4,747.59000	4.74759	5,724,240	17.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,241.04000	4.24104	3,512,060	17.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,689.12000	4.68912	5,659,290	17.41	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,291.80000	4.29180	3,556,340	17.41	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,718.45000	4.71845	5,691,860	17.42	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											4,833,560,186.37	58,936	130,85
R2040	On	05/11/2020	Bond Future			11.43000	83.71345	11.58764	82.69383	17.67	3,200,867,474.20	38,236	
R2040	On	04/02/2021	Bond Future			11.55139	80.75290	11.83075	78.99266	21.32	2,907,104.40	36	81,62

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	06/05/2021			11.78225	81.60887	12.07373	79.83038		19.54	0.00	0	
R2040	On	05/08/2021			12.03027	77.98445	12.33524	76.18686		17.83	0.00	0	
Total R2040 Future											3,203,774,578.60	38,272	81,62
R2040	On	05/11/2020	10.31	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	10.31	Put			8,906.36000	8.90636	7,886,740	16.20	0.00	0	
R2040	On	05/11/2020	10.32	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	10.32	Put			8,830.61000	8.83061	7,810,990	16.20	0.00	0	
R2040	On	05/11/2020	11.00	Call			0.00000	0.00000	0,000	16.73	0.00	0	
R2040	On	05/11/2020	9.73	Put			13,479.71000	13.47971	12,460,090	16.20	0.00	0	
R2040	On	05/11/2020	9.73	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	10.23	Put			9,516.03000	9.51603	8,496,410	16.20	0.00	0	
R2040	On	05/11/2020	11.70	Put			75.10000	0.07510	0,000	18.01	0.00	0	
R2040	On	05/11/2020	9.50	Put			15,395.68000	15.39568	14,376,060	16.20	0.00	0	
R2040	On	05/11/2020	9.50	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	10.00	Put			11,305.96000	11.30596	10,286,340	16.20	0.00	0	
R2040	On	05/11/2020	10.30	Put			8,982.21000	8.98221	7,962,590	16.20	0.00	0	
R2040	On	05/11/2020	11.00	Put			3,910.16000	3.91016	2,890,540	16.73	0.00	0	
R2040	On	05/11/2020	10.30	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	10.00	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	11.50	Call			103.25000	0.10325	455,350	17.67	0.00	0	
R2040	On	05/11/2020	11.50	Put			667.52000	0.66752	0,000	17.67	0.00	0	
R2040	On	05/11/2020	10.23	Call			0.00000	0.00000	0,000	16.20	0.00	0	
R2040	On	05/11/2020	11.70	Call			789.21000	0.78921	1,733,730	18.01	0.00	0	
R2040	On	04/02/2021	9.57	Put			16,379.10000	16.37910	14,688,960	19.78	0.00	0	
R2040	On	04/02/2021	9.57	Call			98.39000	0.09839	168,490	19.78	0.00	0	80
R2040	On	04/02/2021	10.07	Put			12,522.88000	12.52288	10,928,090	19.78	0.00	0	
R2040	On	04/02/2021	10.07	Call			275.48000	0.27548	440,930	19.78	0.00	0	80
R2040	On	04/02/2021	11.74	Call			3,106.55000	3.10655	4,031,420	21.31	0.00	0	
R2040	On	04/02/2021	10.41	Call			504.04000	0.50404	772,360	19.78	0.00	0	
R2040	On	04/02/2021	10.41	Put			10,159.73000	10.15973	8,667,810	19.78	0.00	0	
R2040	On	04/02/2021	10.42	Call			512.51000	0.51251	784,370	19.78	0.00	0	
R2040	On	04/02/2021	10.42	Put			10,093.74000	10.09374	8,605,360	19.78	0.00	0	
R2040	On	04/02/2021	10.40	Call			495.68000	0.49568	760,500	19.78	0.00	0	
R2040	On	04/02/2021	11.57	Put			4,253.58000	4.25358	3,329,150	21.09	0.00	0	50
R2040	On	04/02/2021	9.49	Call			82.07000	0.08207	142,110	19.78	0.00	0	50
R2040	On	04/02/2021	10.24	Put			11,312.90000	11.31290	9,765,390	19.78	0.00	0	
R2040	On	04/02/2021	10.24	Call			376.09000	0.37609	588,820	19.78	0.00	0	50
R2040	On	04/02/2021	11.57	Call			2,612.58000	2.61258	3,448,390	21.09	0.00	0	
R2040	On	04/02/2021	10.40	Put			10,225.93000	10.22593	8,730,510	19.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		3,671.44000	3.67144	2,836,070	21.31	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		17,033.87000	17.03387	15,333,670	19.78	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,022.32000	3.02232	3,808,820	19.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		5,591.81000	5.59181	6,702,430	20.11	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		3,505.06000	3.50506	2,837,190	20.11	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		5,626.59000	5.62659	6,740,580	20.12	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,482.60000	3.48260	2,818,100	20.12	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		5,557.10000	5.55710	6,664,340	20.09	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Call		9,049.30000	9.04930	10,430,890	21.21	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		1,829.99000	1.82999	1,433,090	21.21	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Put		9,517.52000	9.51752	8,221,660	18.33	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,443.36000	1.44336	1,925,990	18.33	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		6,074.20000	6.07420	5,082,210	19.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,527.65000	3.52765	2,856,400	20.09	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		5,185.03000	5.18503	6,237,100	18.08	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		4,298.65000	4.29865	3,553,130	18.08	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		1,659.56000	1.65956	2,179,860	16.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		7,392.91000	7.39291	6,302,650	17.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		2,620.84000	2.62084	3,328,170	17.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		5,153.93000	5.15393	6,202,650	18.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		4,324.31000	4.32431	3,575,440	18.07	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call		13,197.83000	13.19783	14,784,980	19.39	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		886.40000	0.88640	675,960	19.39	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Call		5,123.15000	5.12315	6,168,520	18.06	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		4,350.36000	4.35036	3,598,140	18.06	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		9,727.65000	9.72765	8,450,360	16.67	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											3,203,774,578.60	38,272	89,12
R2044	On	05/11/2020	Bond Future			11.54500	79.97170	11.71259	78.89945	18.56	2,060,710,765.60	25,768	
R2044	On	04/02/2021	Bond Future			11.67164	77.02740	11.95123	75.28655	22.40	39,438,028.80	512	37,78
R2044	On	06/05/2021	Bond Future			11.89764	77.84395	12.18966	76.08497	20.49	0.00	0	
R2044	On	05/08/2021	Bond Future			12.14040	74.30404	12.44627	72.52622	18.71	0.00	0	
Total R2044 Future											2,100,148,794.40	26,280	37,78
R2044	On	05/11/2020	Bond Future	9.29	Put		18,394.14000	18.39414	17,321,890	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	
R2044	On	05/11/2020	Bond Future	9.96	Put		12,622.16000	12.62216	11,549,910	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		0.44000	0.00044	0,000	17.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		2,153.86000	2.15386	1,081,170	17.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/11/2020	Bond Future	9.97	Put		12,540.41000	12.54041	11,468,160	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	
R2044	On	05/11/2020	Bond Future	8.87	Put		22,329.76000	22.32976	21,257,510	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	
R2044	On	05/11/2020	Bond Future	10.02	Put		12,133.51000	12.13351	11,061,260	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	
R2044	On	05/11/2020	Bond Future	11.17	Call		0.00000	0.00000	0,000	17.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		3,567.22000	3.56722	2,494,970	17.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Call		1.90000	0.00190	0,000	18.00	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		1,824.98000	1.82498	750,830	18.00	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Put		14,621.94000	14.62194	13,549,690	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	
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		4,325.17000	4.32517	3,252,920	17.26	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put		11,971.61000	11.97161	10,899,360	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	
R2044	On	05/11/2020	Bond Future	9.34	Put		17,942.54000	17.94254	16,870,290	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	
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		9,523.61000	9.52361	8,451,360	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		9,446.53000	9.44653	8,374,280	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		9,600.81000	9.60081	8,528,560	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,230.96000	11.23096	9,708,220	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		382.50000	0.38250	594,540	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,370.95000	11.37095	9,842,140	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,795.93000	11.79593	10,249,610	20.85	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put		16,679.84000	16.67984	15,006,190	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		95.67000	0.09567	162,870	20.85	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.36	Call		389.31000	0.38931	604,370	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,300.85000	11.30085	9,775,060	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		396.22000	0.39622	614,330	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,644.71000	13.64471	12,036,030	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		214.03000	0.21403	346,200	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		843.92000	0.84392	1,236,400	20.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,194.34000	8.19434	6,845,970	20.85	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.29	Call		343.58000	0.34358	538,110	20.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		7,435.58000	7.43558	6,314,420	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,176.57000	2.17657	2,814,390	19.38	0.00	0	3,1f

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	12.50	Call		5.36365000	5.36365	6,447,860	20.78	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		3,570.80000	3.57080	2,896,030	20.78	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.44	Put		3,716.50000	3.71650	3,021,090	20.71	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,201.06000	5.20106	6,268,100	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call		3,547.91000	3.54791	4,410,070	20.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,691.91000	3.69191	2,999,970	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		5,292.39000	5.29239	4,395,570	20.10	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call		5,136.57000	5.13657	6,196,660	20.70	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,741.44000	3.74144	3,042,550	20.70	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,168.68000	5.16868	6,232,250	20.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,129.66000	5.12966	6,171,510	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,263.90000	4.26390	3,527,930	18.82	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,160.10000	5.16010	6,205,220	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,238.65000	4.23865	3,505,950	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,099.28000	5.09928	6,137,850	18.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,289.29000	4.28929	3,550,040	18.81	0.00	0	
Total R2044 Option											0.00	0	10,05
Total For R2044											2,100,148,794.40	26,280	47,85
R2048	On	05/11/2020	Bond Future			11.55500	78.54178	11.67257	77.77944	18.97	5,218,394,404.98	66,441	
R2048	On	04/02/2021	Bond Future			11.62432	80.34051	11.90949	78.53492	21.60	61,139,128.11	761	111,25
R2048	On	06/05/2021	Bond Future			11.83990	76.78027	12.13782	74.95592	20.92	0.00	0	
R2048	On	05/08/2021	Bond Future			12.06923	77.60960	12.38123	75.76563	17.98	0.00	0	
Total R2048 Future											5,279,533,533.09	67,202	111,25
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		12,031.43000	12.03143	11,269,090	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		11,948.22000	11.94822	11,185,880	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		12,114.79000	12.11479	11,352,450	17.38	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		4,553.38000	4.55338	3,791,040	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	
R2048	On	05/11/2020	Bond Future	10.00	Put		12,281.90000	12.28190	11,519,560	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	
R2048	On	04/02/2021	Bond Future	10.75	Put		8,620.13000	8.62013	7,191,930	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		759.81000	0.75981	1,137,200	20.03	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put		4,808.22000	4.80822	3,778,630	20.88	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		2,190.71000	2.19071	2,966,710	20.88	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call		479.94000	0.47994	744,570	20.03	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,461.29000	10.46129	8,920,330	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 Interr
R2048	On	04/02/2021	10.48	Call			488.32000	0.48832	756,570	20.03	0.00	0	
R2048	On	04/02/2021	10.48	Put			10,392.28000	10.39228	8,854,940	20.03	0.00	0	
R2048	On	04/02/2021	10.46	Call			471.67000	0.47167	732,700	20.03	0.00	0	
R2048	On	04/02/2021	10.46	Put			10,530.54000	10.53054	8,985,980	20.03	0.00	0	
R2048	On	06/05/2021	12.35	Call			5,067.28000	5.06728	6,160,590	21.04	0.00	0	
R2048	On	06/05/2021	12.35	Put			3,816.23000	3.81623	3,085,190	21.04	0.00	0	
R2048	On	06/05/2021	12.36	Call			5,099.72000	5.09972	6,196,710	21.05	0.00	0	
R2048	On	06/05/2021	12.36	Put			3,790.67000	3.79067	3,063,310	21.05	0.00	0	
R2048	On	06/05/2021	12.34	Call			5,034.90000	5.03490	6,124,540	21.03	0.00	0	
R2048	On	06/05/2021	12.34	Put			3,841.94000	3.84194	3,107,230	21.03	0.00	0	
R2048	On	05/08/2021	12.52	Call			5,092.15000	5.09215	6,168,150	18.00	0.00	0	
R2048	On	05/08/2021	12.52	Put			4,298.68000	4.29868	3,530,710	18.00	0.00	0	
R2048	On	05/08/2021	12.50	Call			5,030.71000	5.03071	6,099,790	17.98	0.00	0	
R2048	On	05/08/2021	12.50	Put			4,350.61000	4.35061	3,575,720	17.98	0.00	0	
R2048	On	05/08/2021	12.51	Call			5,061.27000	5.06127	6,133,810	17.99	0.00	0	
R2048	On	05/08/2021	12.51	Put			4,324.44000	4.32444	3,553,010	17.99	0.00	0	
Total R2048 Option											0.00	0	5,18
Total For R2048											5,279,533,533.09	67,202	116,46
R208	On	05/11/2020			3.50000	101.99596	3.46298	102.01035		0.18	3,671,854.56	36	
Total R208 Future											3,671,854.56	36	
R208	On	05/11/2020	4.78	Call			509.58000	0.50958	495,190	0.23	0.00	0	
R208	On	05/11/2020	4.78	Put			0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	4.79	Call			513.43000	0.51343	499,040	0.23	0.00	0	
R208	On	05/11/2020	4.79	Put			0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	4.77	Call			505.73000	0.50573	491,340	0.23	0.00	0	
R208	On	05/11/2020	4.77	Put			0.00000	0.00000	0,000	0.23	0.00	0	
Total R208 Option											0.00	0	
Total For R208											3,671,854.56	36	
R209	On	05/11/2020			10.74000	67.24205	10.88231	66.45802		18.53	326,998,089.15	4,863	
R209	On	04/02/2021			10.81658	68.60154	11.09401	67.10353		21.23	13,720,308.00	200	27,66
R209	On	06/05/2021			11.01580	66.18804	11.30381	64.67445		20.26	0.00	0	2,97
R209	On	05/08/2021			11.22346	66.90301	11.52271	65.37314		18.00	0.00	0	
Total R209 Future											340,718,397.15	5,063	30,65
R209	On	05/11/2020	10.01	Call			0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	10.01	Put			5,026.73000	5.02673	4,242,700	17.50	0.00	0	
R209	On	05/11/2020	10.02	Call			0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	10.02	Put			4,966.01000	4.96601	4,181,980	17.50	0.00	0	
R209	On	05/11/2020	10.00	Call			0.00000	0.00000	0,000	17.50	0.00	0	
R209	On	05/11/2020	10.00	Put			5,087.52000	5.08752	4,303,490	17.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/02/2021	Bond Future	10.11	Call		901.07000	0.90107	1,291,800	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		6,447.87000	6.44787	5,340,590	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		913.89000	0.91389	1,308,610	20.45	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		6,400.94000	6.40094	5,297,650	20.45	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		888.28000	0.88828	1,275,010	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		6,494.90000	6.49490	5,383,620	20.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,010.83000	2.01083	1,595,480	21.84	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		1,972.37000	1.97237	1,563,840	21.90	0.00	0	8,1!
R209	On	06/05/2021	Bond Future	12.23	Call		6,533.33000	6.53333	7,633,850	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		1,997.98000	1.99798	1,584,910	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,566.76000	6.56676	7,669,560	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		1,985.05000	1.98505	1,574,260	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,499.78000	6.49978	7,598,020	21.84	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,293.45000	7.29345	6,252,570	19.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,494.80000	1.49480	1,967,510	19.37	0.00	0	5,8!
R209	On	06/05/2021	Bond Future	11.25	Call		3,568.39000	3.56839	4,388,820	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		3,847.29000	3.84729	3,154,130	20.26	0.00	0	8,1!
R209	On	06/05/2021	Bond Future	12.25	Call		6,600.37000	6.60037	7,705,430	21.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,814.27000	4.81427	5,744,030	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		3,443.20000	3.44320	2,843,090	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,842.99000	4.84299	5,775,490	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3,423.29000	3.42329	2,825,920	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		4,785.82000	4.78582	5,712,820	18.31	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		3,463.44000	3.46344	2,860,570	18.31	0.00	0	
Total R209 Option											0.00	0	22,1!
Total For R209											340,718,397.15	5,063	52,7!
R210	On	05/11/2020	Bond Future			188.15842	188.15842	188.14667	188.14667		204,528,202.54	1,087	
R210	On	04/02/2021	Bond Future			190.03208	190.03208	190.02101	190.02101		0.00	0	1,2!
R210	On	06/05/2021	Bond Future			189.38000	189.38000	189.36961	189.36961		0.00	0	
R210	On	05/08/2021	Bond Future			191.47013	191.47013	191.45993	191.45993		0.00	0	
Total R210 Future											204,528,202.54	1,087	1,2!
Total For R210											204,528,202.54	1,087	1,2!
R212	On	05/11/2020	Bond Future			170.06012	170.06012	170.05111	170.05111		263,763,246.12	1,551	
R212	On	04/02/2021	Bond Future			169.45873	169.45873	169.45035	169.45035		0.00	0	7,0!
R212	On	06/05/2021	Bond Future			171.29388	171.29388	171.28612	171.28612		0.00	0	
R212	On	05/08/2021	Bond Future			170.85593	170.85593	170.84829	170.84829		0.00	0	
Total R212 Future											263,763,246.12	1,551	7,0!
Total For R212											263,763,246.12	1,551	7,0!
R213	On	05/11/2020	Bond Future			9.58000	84.69086	9.77741	83.56957	13.56	686,334,729.44	8,104	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021			9.71477	85.94854	9.99856	84.38130		15.57	0.00	0	8,76
R213	On	06/05/2021			9.91573	83.32968	10.21117	81.74620		14.81	0.00	0	
R213	On	05/08/2021			10.13059	84.22957	10.43875	82.62912		13.09	0.00	0	
Total R213 Future											686,334,729.44	8,104	8,76
R213	On	05/11/2020	9.60	Call			10.63000	0.01063	114,510	13.41	0.00	0	
R213	On	05/11/2020	9.60	Put			1,017.41000	1.01741	0,000	13.41	0.00	0	
R213	On	05/11/2020	9.61	Call			13.45000	0.01345	171,690	13.42	0.00	0	
R213	On	05/11/2020	9.61	Put			963.05000	0.96305	0,000	13.42	0.00	0	
R213	On	05/11/2020	9.59	Call			8.34000	0.00834	57,280	13.40	0.00	0	
R213	On	05/11/2020	9.59	Put			1,072.35000	1.07235	0,000	13.40	0.00	0	
R213	On	04/02/2021	9.39	Put			4,656.88000	4.65688	3,638,200	15.11	0.00	0	
R213	On	04/02/2021	9.40	Call			1,264.99000	1.26499	1,818,710	15.12	0.00	0	
R213	On	04/02/2021	9.40	Put			4,617.19000	4.61719	3,603,670	15.12	0.00	0	
R213	On	04/02/2021	9.41	Call			1,283.00000	1.28300	1,841,880	15.13	0.00	0	
R213	On	04/02/2021	9.41	Put			4,577.73000	4.57773	3,569,370	15.13	0.00	0	
R213	On	04/02/2021	9.39	Call			1,247.15000	1.24715	1,795,710	15.11	0.00	0	
R213	On	06/05/2021	11.90	Call			9,129.37000	9.12937	10,488,160	16.02	0.00	0	
R213	On	06/05/2021	11.90	Put			809.43000	0.80943	584,740	16.02	0.00	0	
R213	On	06/05/2021	11.91	Call			9,166.63000	9.16663	10,527,370	16.02	0.00	0	
R213	On	06/05/2021	11.91	Put			800.91000	0.80091	578,170	16.02	0.00	0	
R213	On	06/05/2021	11.89	Call			9,092.15000	9.09215	10,448,980	16.02	0.00	0	
R213	On	06/05/2021	11.89	Put			818.03000	0.81803	591,380	16.02	0.00	0	
R213	On	05/08/2021	10.14	Call			2,974.62000	2.97462	3,752,060	12.84	0.00	0	
R213	On	05/08/2021	10.14	Put			4,525.58000	4.52558	3,702,570	12.84	0.00	0	20
R213	On	05/08/2021	10.85	Put			2,826.49000	2.82649	2,244,540	13.38	0.00	0	
R213	On	05/08/2021	10.86	Call			4,929.61000	4.92961	5,951,170	13.40	0.00	0	
R213	On	05/08/2021	10.86	Put			2,807.97000	2.80797	2,229,080	13.40	0.00	0	
R213	On	05/08/2021	10.78	Call			4,684.85000	4.68485	5,681,630	13.31	0.00	0	
R213	On	05/08/2021	10.78	Put			2,960.37000	2.96037	2,356,700	13.31	0.00	0	20
R213	On	05/08/2021	10.84	Call			4,867.99000	4.86799	5,883,420	13.37	0.00	0	
R213	On	05/08/2021	10.84	Put			2,845.39000	2.84539	2,260,370	13.37	0.00	0	
R213	On	05/08/2021	9.34	Put			7,335.70000	7.33570	6,222,600	12.35	0.00	0	
R213	On	05/08/2021	9.34	Call			1,433.06000	1.43306	1,920,410	12.35	0.00	0	20
R213	On	05/08/2021	10.85	Call			4,898.63000	4.89863	5,917,130	13.38	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											686,334,729.44	8,104	9,36
R214	On	05/11/2020			11.23000	63.71624	11.40241	62.78353		20.27	577,906,296.80	9,070	
R214	On	04/02/2021			11.34548	64.86364	11.62389	63.39335		23.13	0.00	0	15,42
R214	On	06/05/2021			11.54696	62.27376	11.83646	60.78813		22.11	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 Intere
R214	On	05/08/2021	Bond Future			11.76025	62.94634	12.06186	61.44475		19.75	0.00	0	
Total R214 Future												577,906,296.80	9,070	15,42
R214	On	05/11/2020	Bond Future	10.25	Call			0.00000	0.00000	0,000	19.23	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,693.65000	6.69365	5,760,940	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			6,630.66000	6.63066	5,697,950	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			6,756.74000	6.75674	5,824,030	19.23	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			639.73000	0.63973	927,660	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,053.14000	8.05314	6,870,780	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			649.03000	0.64903	940,160	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,000.17000	8.00017	6,821,010	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			630.54000	0.63054	915,270	22.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,106.30000	8.10630	6,920,740	22.31	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			4,972.08000	4.97208	5,919,210	22.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			2,902.25000	2.90225	2,363,750	22.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,001.81000	5.00181	5,951,610	22.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			2,884.54000	2.88454	2,348,710	22.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			4,942.39000	4.94239	5,886,850	22.81	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			2,920.07000	2.92007	2,378,900	22.81	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,099.56000	4.09956	4,924,390	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			4,304.30000	4.30430	3,627,540	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,124.18000	4.12418	4,951,780	19.78	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			4,279.90000	4.27990	3,605,910	19.78	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,074.79000	4.07479	4,896,850	19.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			4,328.61000	4.32861	3,649,080	19.76	0.00	0	
Total R214 Option												0.00	0	
Total For R214												577,906,296.80	9,070	15,42
Total for Bond												42,067,340,686.25	476,968	1,021,58
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
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	

Contract 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/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

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 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/11/2020 GOVI			717.87400	717.87400	710.91600	710.91600			1,500,356,660.00	209	
GOVI On 04/02/2021 GOVI			729.87500	729.87500	717.82100	717.82100			21,896,250.00	3	1,00
GOVI On 06/05/2021 GOVI			737.59700	737.59700	725.41900	725.41900			0.00	0	
GOVI On 05/08/2021 GOVI			745.47500	745.47500	733.16800	733.16800			0.00	0	
Total GOVI Future									1,522,252,910.00	212	1,00
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			269,240.00000	26.92400	199,660,000		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			269,340.00000	26.93400	199,760,000		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			269,140.00000	26.91400	199,560,000		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			331,290.00000	33.12900	210,750,000		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			331,390.00000	33.13900	210,850,000		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			331,190.00000	33.11900	210,650,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			467,490.00000	46.74900	589,270,000		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			467,390.00000	46.73900	589,170,000		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			467,290.00000	46.72900	589,070,000		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			140,280.00000	14.02800	263,350,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			140,180.00000	14.01800	263,250,000		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			140,380.00000	14.03800	263,450,000		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									1,522,252,910.00	212	1,00
Total for GOVI									1,522,252,910.00	212	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	05/11/2020	Index Future			772.80800	772.80800	767.07900	767.07900			0.00	0	
AL37	On	04/02/2021	Index Future			782.88200	782.88200	774.52900	774.52900			0.00	0	
AL37	On	06/05/2021	Index Future			791.16600	791.16600	782.72700	782.72700			0.00	0	
AL37	On	05/08/2021	Index Future			799.61600	799.61600	791.08800	791.08800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			833.34400	833.34400	823.81000	823.81000			0.00	0	
AL7T	On	04/02/2021	Index Future			847.39000	847.39000	831.81100	831.81100			0.00	0	
AL7T	On	06/05/2021	Index Future			856.35600	856.35600	840.61600	840.61600			0.00	0	
AL7T	On	05/08/2021	Index Future			865.50200	865.50200	849.59500	849.59500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			726.73700	726.73700	719.65500	719.65500			494,181,160.00	68	
ALBI	On	04/02/2021	Index Future			738.85400	738.85400	726.64500	726.64500			88,662,480.00	12	22
ALBI	On	06/05/2021	Index Future			746.67200	746.67200	734.33600	734.33600			0.00	0	
ALBI	On	05/08/2021	Index Future			754.64600	754.64600	742.18000	742.18000			0.00	0	
Total ALBI Future												582,843,640.00	80	22
Total For ALBI												582,843,640.00	80	22
IGOV	On	05/11/2020	Index Future			257.10800	257.10800	257.01400	257.01400			285,389,880.00	111	
IGOV	On	04/02/2021	Index Future			259.82600	259.82600	259.57500	259.57500			0.00	0	98
IGOV	On	06/05/2021	Index Future			262.63900	262.63900	262.38500	262.38500			0.00	0	2
IGOV	On	05/08/2021	Index Future			265.50600	265.50600	265.25100	265.25100			0.00	0	
Total IGOV Future												285,389,880.00	111	1,01
Total For IGOV												285,389,880.00	111	1,01
Total for Index												868,233,520.00	191	1,22
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			3.18500	96.81500	3.20500	96.79500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.17000	96.83000	3.19000	96.81000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.09000	96.91000	3.13000	96.87000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.09500	96.90500	3.12500	96.87500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.08000	96.92000	3.12000	96.88000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.10000	96.90000	3.14000	96.86000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.19500	96.80500	3.24500	96.75500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.34000	96.66000	3.41000	96.59000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.42000	96.58000	3.51000	96.49000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			3.79000	96.21000	3.87500	96.12500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			3.83500	96.16500	3.93500	96.06500			0.00	0	
Total Jibar Future												0.00	0	60,01

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			90.14000	90.14000	90.16000	90.16000				0.00	0	!
Total 5Y STND Future										0.00	0	!
Total For 5Y STND										0.00	0	!
Total for Interest Rate Swap										0.00	0	!
Total for Derivatives :										44,457,827,116.25	477,371	1,083,8!
AA06 On 15/04/2021 Spot Bond					0.00000	100.16507				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			5.03500	102.53843	5.03500	102.52458				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	110.32700	10.00000	110.29700				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	110.54600	10.00000	110.51600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI On 07/12/2023 Spot Bond			4.19000	300.06292	4.19000	300.01178				0.00	0	4,897,000,0!
Total ABCPI3 SPOT										0.00	0	4,897,000,0!
Total For ABCPI3										0.00	0	4,897,000,0!
ABF001 On 13/09/2026 Spot Bond					0.00000	100.75082				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF00 On 18/07/2024 Spot Bond					0.00000	101.30243				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF00 On 30/06/2026 Spot Bond			9.65000	103.08793	9.65000	103.45739				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF00 On 01/12/2030 Spot Bond					0.00000	101.07201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.77199				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.51680				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	99.97600				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.21580				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.42307				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.94540				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.64055				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.75574				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.61117				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.29087				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.05826				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

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 29/08/2023 Spot Bond					0.00000	102.23859				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.79671				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	102.82473				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.91597				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.47114				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	100.99924				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	100.32647				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.56891				0.00	0	1,800,000,00
Total ABFN35 SPOT										0.00	0	1,800,000,00
Total For ABFN35										0.00	0	1,800,000,00
ABFN3! On 07/02/2026 Spot Bond					0.00000	99.83044				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.39126				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.20799				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.14342				0.00	400,000,000	200,000,00
Total ABFN39 SPOT										0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN39										0.00	400,000,000	200,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.42025				0.00	0	1,700,000,000
Total ABFN40 SPOT										0.00	0	1,700,000,000
Total For ABFN40										0.00	0	1,700,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.50192				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.61634				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.32267				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.33254				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.33965				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.59175				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.89403				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.94136				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.29910				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.72536				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.91275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.61500	4.61500	4.61500	144.19258				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	61.12342	100.00000	60.98390				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.77000	7.77000	7.77000	134.35253				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.93938	100.00000	15.90282				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	98.80336				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.48000	213.76499	3.48000	213.73268				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	143.25854				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	176.19808				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	202.17530				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.87500	5.87500	5.87500	105.47555				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.98500	6.98500	6.98500	121.28148				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN80 On 31/03/2021 Spot Bond			4.53500	4.53500	4.53500	101.58278				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.99500	6.99500	6.99500	121.22723				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			3.92500	103.05275	3.92500	103.04184				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			4.37500	107.56385	4.37500	107.55121				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.59000	99.98743	4.59000	99.97485				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.69500	109.55793	4.69500	109.54411				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.55000	116.15120	6.55000	116.13086				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.76000	115.28164	7.76000	115.25780				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			5.11500	113.69958	5.11500	113.68372				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.87000	110.59213	6.87000	110.57150				0.00	0	182,100.00
Total ABS7 SPOT										0.00	0	182,100.00
Total For ABS7										0.00	0	182,100.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.87000	100.00000	10.84568				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.54000	2.54000	2.54000	314.05068				0.00	0	1,202,000.00
Total ABS12 SPOT										0.00	0	1,202,000.00

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 ABSI2										0.00	0	1,202,000,00
ABSI4 On 31/01/2022 Spot Bond			1.73500	169.54348	1.73500	169.52583				0.00	0	486,000,00
Total ABSI4 SPOT										0.00	0	486,000,00
Total For ABSI4										0.00	0	486,000,00
ABX01 On 10/07/2024 Spot Bond			9.86000	9.86000	9.86000	106.82229				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.80936				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.78271				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	262.87329				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	262.88792				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.74959				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	100.75361				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.18117				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.78027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.78027				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.80297				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.80297				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.41422				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.78066				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.73760				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.20740				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.73225				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.71223				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.00453				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.28561				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	101.08925				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.10019				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.13507				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.42420				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.28555				0.00	150,000,000	75,000,000
Total AGL03 SPOT										0.00	150,000,000	75,000,000
Total For AGL03										0.00	150,000,000	75,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.43379				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.76272				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.27704				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.70159				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.28803				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.28803				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.33930				0.00	0	
Total AHF2C3 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 AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.27951				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.27666				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.30802				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.33935				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.44169				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.47289				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.39152				0.00	0	2,120,000,00
Total AHF5A1 SPOT										0.00	0	2,120,000,00
Total For AHF5A1										0.00	0	2,120,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.13087				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.56500	113.08120	5.56500	113.06433				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.19651				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.28403				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.89631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.41706				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.64251				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.19645				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.28395				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.89612				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.32811				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.36770				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.39410				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.61873				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.44500	112.12634	6.44500	112.10680				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			5.56500	115.87015	5.56500	115.85286				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.78500	94.39741	11.78500	94.36804				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45000	173.82599	5.45000	173.79038				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.38887				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.73959				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.92982				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.02894				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.46042				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.05357				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.36228				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.50196				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.90185				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.62000	217.42423	5.62000	217.37887				0.00	0	
Total ASN02 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 ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.63500	195.06830	5.63500	195.02753				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	99.98557				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.50598				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.03816				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.94630				0.00	300,000,000	100,000,000
Total ASN113 SPOT										0.00	300,000,000	100,000,000
Total For ASN113										0.00	300,000,000	100,000,000
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	101.06926				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.05596				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			2.71500	167.57868	2.71500	167.55682				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond					0.00000	97.26570				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.07481				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.03015				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.76000	167.48924	2.76000	167.46719				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	50.31702				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.07533				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.66000	169.05276	5.66000	169.01717				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	99.99999				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	

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 19/08/2021 Spot Bond					0.00000	99.85558				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.06696				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	100.87235				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.61438				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	94.76359	5.69000	94.74371				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.66955				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.68050				0.00	0	
Total ASN203 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 ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.74635				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	101.45710				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.65663				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.04907				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.95339				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.86969				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.66917				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.89996				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.23714				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.19213				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.86326				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.66460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.72960				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.94959				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond					0.00000	100.82463				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	93.30403				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.77500	5.77500	5.77500	84.84138				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.68793				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.79360				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.69353				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.80000	93.42894	5.80000	93.40906				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.74291				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

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	100.01298				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.01298				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.66950				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.71334				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70955				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70955				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.04896				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.86292				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.69484				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.72286				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.15846				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.79344				0.00	0	
Total ASN383 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 ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.79344				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.85097				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.70151				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	101.09980				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.75166				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.69618				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.82956				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.90331				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.36175				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.70834				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.70834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.63414				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.65628				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.89625				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.85643				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.72965				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.31452				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.31778				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.02285				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.15666				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	102.65119				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.07730				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

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	100.13680				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.16285				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond					0.00000	102.81204				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond					0.00000	102.68223				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	99.96146				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.72004				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.86962				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	100.94324				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	91.17900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond					0.00000	102.21337				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.71738				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.83573				0.00	0	
Total ASN490 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 ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.81895				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.82479				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.72859				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.69559				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.70496				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.70496				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.98786				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.59455				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.54858				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.59664				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.27882	9.00000	101.03562				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	102.04915	8.18000	100.91885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.09378	8.36000	100.93907				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	102.09378	8.36000	100.93907				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN514 On 30/03/2021 Spot Bond					0.00000	100.47074				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.38348				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.29850				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	106.32226	9.10000	100.49863				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	107.00336	11.05000	100.39356				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			100.00000	20.28169	100.00000	20.12075				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	100.92913				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.22500	104.47766	4.22500	104.46560				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.96500	106.86368	4.96500	106.84920				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	101.18028	9.30000	101.15487				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.31849				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.48155				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.10961				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.84144				0.00	0	25,000,000,00
Total BAW30 SPOT										0.00	0	25,000,000,00
Total For BAW30										0.00	0	25,000,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.51097				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.01000	104.39367	6.01000	100.82100				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.45779				0.00	1,520,000,000	760,000,00
Total BAW34 SPOT										0.00	1,520,000,000	760,000,00
Total For BAW34										0.00	1,520,000,000	760,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.59955				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	100.85859				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.84783				0.00	0	
Total BAYA66 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 BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.76500	7.76500	7.76500	108.57381				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.77735				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.77735				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.77735				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.47000	10.47000	10.47000	108.22201				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.94630				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.80612				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.77402				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.77411				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.78686				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.88575				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.88575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.89971				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.91289				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.88529				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.91234				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.02119				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.04749				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.04749				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.04749				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.07480				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.04805				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.04805				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.10227				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.00000				0.00	20,000,000,000	20,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	20,000,000,000
Total For BCJ15										0.00	20,000,000,000	20,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.81322				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.41500	7.41500	7.41500	104.45928				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.05892				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.37305				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.52156				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.96556				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.56500	111.02159	6.56500	111.00177				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.29713				0.00	0	
Total BGL08 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 BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.22293				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.46500	103.00398	6.46500	102.98630				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	103.82273				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.56500	107.23004	5.56500	107.21405				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.41183				0.00	2,950,000,000	2,950,000,00
Total BGL14 SPOT										0.00	2,950,000,000	2,950,000,00
Total For BGL14										0.00	2,950,000,000	2,950,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	104.66869				0.00	340,000,000	340,000,00
Total BGL15 SPOT										0.00	340,000,000	340,000,00
Total For BGL15										0.00	340,000,000	340,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.52155				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.96182				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.76908				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.76498				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.17286				0.00	166,000,000	87,858,20
Total BGT01 SPOT										0.00	166,000,000	87,858,20
Total For BGT01										0.00	166,000,000	87,858,20
BID08 On 30/06/2022 Spot Bond					0.00000	100.95719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.94317				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	99.96609				0.00	5,800,000,000	5,800,000,000
Total BID10 SPOT										0.00	5,800,000,000	5,800,000,000
Total For BID10										0.00	5,800,000,000	5,800,000,000
BID11 On 15/11/2023 Spot Bond			5.30500	111.68912	5.30500	111.67323				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.78168				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.82622				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.43841				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.42440				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.16555				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.46719				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.32764				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.65827				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.61451				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.27691				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.47127				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	99.88122				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.89614				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.87171				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.51617				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.34709				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.07743				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.08394				0.00	0	
Total BPPF25 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 BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.35086				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.37977				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.07366				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.07740				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.08065				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.73746				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.98475				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			4.16500	103.46527	4.16500	103.45370				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.38246				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.02100				0.00	480,000,000	240,000,000
Total CBL29 SPOT										0.00	480,000,000	240,000,000
Total For CBL29										0.00	480,000,000	240,000,000
CCT01 On 23/06/2023 Spot Bond			6.91000	118.13229	6.91000	118.11036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.26000	118.31754	7.26000	118.29449				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.79000	113.92762	7.79000	113.90357				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.21000	107.89292	9.21000	105.76862				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.54570	10.00000	110.51560				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.14703				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.92028				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.12775				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.18554				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48223				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.59161				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	100.35065				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.37341				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	103.57329				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.94718	3.14000	158.84538				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.68500	2.68500	2.68500	158.83241				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	110.54600	10.00000	110.51600				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	110.54600	10.00000	110.51600				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	113.08922	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	100.28702				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.33500	114.04551	6.33500	114.02587				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	114.01839	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	100.05938				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.22076				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.39114				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.16000	103.04621	5.16000	103.03190				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.27651	10.98000	100.24691				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	100.30120				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.30301	6.50000	119.50800				0.00	0	700,000,00
Total CLN384 SPOT										0.00	0	700,000,00
Total For CLN384										0.00	0	700,000,00
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	100.72282				0.00	0	

Contract 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	100.24146				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.72958				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.89525				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.89619				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.97610				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.01493				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	101.03722				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	101.25537				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	100.84955				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.78956				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.21157				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.21157				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.06000	108.53093	5.06000	108.51620				0.00	0	
Total CLN445 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 CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.68500	167.63835	2.68500	167.61662				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.24000	127.55139	6.24000	127.52280				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.48000	126.36207	6.48000	126.33293				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	99.87905				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.47299				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.65897				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.76500	107.03863	5.76500	107.02183				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.43714				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.84528				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.24386				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.82619				0.00	0	

Contract 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	52.11715	100.00000	52.00244				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	101.66016				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.83806				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.77857				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.26000	108.72248	5.26000	108.70705				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.71699	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			5.56500	108.38190	5.56500	108.36573				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.23838				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.86168				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	101.13512				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.96500	115.67009	5.96500	115.65131				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.02157				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	101.23280				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.44062				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.46714				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.74708				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.13803				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.17088				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.13712				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.41763				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.51500	9.96000	101.48774				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	100.29561	10.01000	100.26870				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.25146				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.46610	9.60000	100.68930				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.82734				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.08154				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	99.94231				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.55245	9.20000	101.52722				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.18068				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.78129				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.93864				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.42159				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.78030				0.00	0	

Contract 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	100.77087				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53' On 12/03/2023 Spot Bond					0.00000	100.82734				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.79634				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53v On 18/07/2025 Spot Bond					0.00000	100.32510				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53! On 18/07/2025 Spot Bond			8.64000	8.64000	8.64000	109.66182				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	98.79043				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.20182				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.37348				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	122.46700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	101.06818				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	100.36494				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			8.11000	110.85716	8.11000	110.83321				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.16000	108.07314	8.16000	108.04926				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.25000	107.65062	8.25000	107.62697				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.58086				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	101.09914				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.89218				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.95702				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.18332				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.41610				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	131.39800				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	99.96995				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.84712	10.19000	99.80381				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.11000	108.30402	8.11000	108.22079				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.09797				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.27297				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.01540				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	99.97182				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	99.93456				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.24127				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.34000	106.59937	8.34000	106.52402				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.95462				0.00	0	

Contract 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	100.59049				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.97166				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.81589				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	100.87625				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.31069				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.59609				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.98560				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.00125				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	100.95985				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.27951				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	100.97251				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.57544				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.90541				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.75089				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.76671				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.94075				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.84808				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.46000	132.39014	4.46000	107.73809				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.16228				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.59214				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.16228				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	104.19891				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	100.56001				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.82023				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.76671				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.76671				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	102.25795				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.05229				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.95955				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.48350				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.32225				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.14123				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.27567	9.32000	100.25057				0.00	0	

Contract 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	100.23288				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.47998				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.94632				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	101.09916				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	101.00118				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.61913				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 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	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.60859				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	100.84297				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.97249				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	100.16212				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.16151				0.00	400,000,000	200,000,000
Total CLN621 SPOT										0.00	400,000,000	200,000,000
Total For CLN621										0.00	400,000,000	200,000,000
CLN62(On 28/04/2021 Spot Bond					0.00000	100.14851				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	100.20561				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.70500	109.36763	5.70500	109.35092				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	101.41814				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.00055				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.52000	60.26606	12.52000	81.31817				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	101.10413				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.81000	104.76008	8.81000	104.73555				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.41142				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	
CLN63: On 21/05/2021 Spot Bond					0.00000	101.11009				0.00	0	50,000,00
Total CLN632 SPOT										0.00	0	50,000,00
Total For CLN632										0.00	0	50,000,00
CLN63: On 09/10/2034 Spot Bond					0.00000	100.59618				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.53923				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	101.13077				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.40469				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2021 Spot Bond					0.00000	101.32612				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	99.96077				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.53923				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.28125				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.13734				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.75110				0.00	0	

Contract 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	100.15980				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.75251				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.40469				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.02978				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.40469				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.11297				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.40469				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.01276				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	100.89628				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	100.56029				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.74960				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.75899				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.78963				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	96.90600				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	89.80900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	114.89100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.56373				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.67870				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.70066				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.53605				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	100.92021				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.16441				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.56166				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.89090				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.00600	133.87469	5.00600	108.77555				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.00600	133.87469	5.00600	108.77626				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.20403				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.59529				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.68496				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.76147				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.72956				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.99551				0.00	0	

Contract 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	101.62443				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.86892				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.69488				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.71623				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.95584				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.83761				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.86290				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.86263				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.74958				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.57037				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.74959				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	101.71394				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	93.03291				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.57657				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	92.69249				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	85.32572				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	83.74044				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.80639				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.92856				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.97491				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	84.06062				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	80.19174				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	99.95535				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	85.91631				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	87.30789				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.72980				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.83891				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.73071				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	82.34196				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	82.59288				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.63661				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	99.96316				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.73604				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.73604				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.73604				0.00	0	

Contract 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	81.35016				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.39767				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.40666				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	80.31691				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	80.64891				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.23873				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	81.38087				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.06975				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.06975				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.06975				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.41500	104.48018	7.41500	104.45928				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	99.88072				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.01500	117.26301	7.01500	117.24092				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			5.47500	103.32859	5.47500	103.31340			11,826,000,000.00	2,160,000,000	1,080,000,000	
Total COJ07 SPOT									11,826,000,000.00	2,160,000,000	1,080,000,000	
Total For COJ07									11,826,000,000.00	2,160,000,000	1,080,000,000	
COJ08 On 22/06/2026 Spot Bond			9.26000	113.83493	9.26000	113.80678				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			5.74500	118.43954	5.74500	118.42121			217,161,000,000.00	37,800,000,000	50,200,000,000	
Total COJG01 SPOT									17,161,000,000.00	37,800,000,000	50,200,000,000	
Total For COJG01									17,161,000,000.00	37,800,000,000	50,200,000,000	
COT01 On 03/04/2023 Spot Bond			6.40000	106.87077	6.40000	106.85228				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.67000	103.79984	9.67000	103.77291				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			9.76000	102.49104	9.76000	102.46437				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			8.76500	8.76500	8.76500	112.54815				0.00	0	352,650.60
Total CPV01 SPOT										0.00	0	352,650.60
Total For CPV01										0.00	0	352,650.60
CS002 On 17/12/2020 Spot Bond					0.00000	100.72135				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.70107				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG85 On 21/09/2021 Spot Bond					0.00000	100.74953				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	100.81313				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.63194				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.94439				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.83088				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.13870				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.17230				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.92780				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.72560				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.64689				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.79257				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.11113				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.29469				0.00	200,000,000	100,000,000

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 DSY02 SPOT									0.00	200,000,000	100,000,000
Total For DSY02									0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			8.51000	8.51000	8.51000	111.42265			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.68666			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.68075			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.51500	105.62702	5.51500	105.61132			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.90500	110.69481	5.90500	110.67731		938,236,592,500.00	158,888,500	86,010,400	
Total DV23 SPOT								938,236,592,500.00	158,888,500	86,010,400	
Total For DV23								938,236,592,500.00	158,888,500	86,010,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.77891	100.00000	25.72217			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.77891	100.00000	25.72217			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.43500	114.79376	5.43500	114.77703			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	102.18343	9.69000	102.15716			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.18343	9.69000	102.15716			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.52500	94.79970	11.52500	94.77084			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	102.27459	10.10000	102.24721			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.27459	10.10000	102.24721			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	100.62330			0.00	0	

Contract 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	101.00505				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.20155				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.69491				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.44486				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.21725				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.69995				0.00	0	2,560,000,00
Total DVF25 SPOT										0.00	0	2,560,000,00
Total For DVF25										0.00	0	2,560,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	95.99686				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.85563				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.85775				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.92144				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.45262				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	100.08759				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.60796				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.09302				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.29496				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.36054				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	110.26579	4.20000	110.25333				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.97000	107.65686	4.97000	107.64226				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.87500	113.75661	5.87500	113.73842				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.88000	96.87093	5.88000	96.84988				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.69000	84.37938	5.69000	84.36168				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.64780	2.25000	131.63225				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	130.23550	4.92000	130.21055				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	115.69846	4.94200	115.67649				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.99000	113.13379	4.99000	113.11216				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.54000	99.70148	5.54000	99.68089				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.66000	86.52328	5.66000	86.50520				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	131.64780	2.25000	131.63225				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	135.47350				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	133.31100				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	102.29931				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	101.40058				0.00	0	

Contract 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	101.93321				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	100.37062				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	93.19729				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	94.65601				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.17500	103.58298	5.17500	103.56855			103,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total EMM02 SPOT									13,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total For EMM02									13,500,000,000,000.00	20,000,000,000	10,000,000,000	
EMM03 On 04/05/2024 Spot Bond			8.83000	103.75425	8.83000	103.72948			319,646,000,000,000.00	36,200,000,000	18,100,000,000	
Total EMM03 SPOT									19,646,000,000,000.00	36,200,000,000	18,100,000,000	
Total For EMM03									19,646,000,000,000.00	36,200,000,000	18,100,000,000	
EMM04 On 16/05/2028 Spot Bond			11.37500	11.37500	11.37500	93.18814			0.00	0	0	
Total EMM04 SPOT									0.00	0	0	
Total For EMM04									0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.72500	11.72500	11.72500	97.27371			21,262,231,276,825.00	1,813,409,917	1,755,281,660	
Total EMM05 SPOT									21,262,231,276,825.00	1,813,409,917	1,755,281,660	
Total For EMM05									21,262,231,276,825.00	1,813,409,917	1,755,281,660	
EMM06 On 23/06/2025 Spot Bond			8.91000	8.91000	8.91000	106.59446			0.00	0	0	
Total EMM06 SPOT									0.00	0	0	
Total For EMM06									0.00	0	0	
EMM07 On 10/07/2027 Spot Bond			8.91000	8.91000	8.91000	107.88336			0.00	0	0	
Total EMM07 SPOT									0.00	0	0	
Total For EMM07									0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			12.10000	12.10000	12.10000	81.82709			0.00	0	0	
Total EMM07P SPOT									0.00	0	0	
Total For EMM07P									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
EMM08 On 18/06/2030 Spot Bond			10.74500	10.74500	10.74500	103.92506				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.10000	12.10000	12.10000	98.05413				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35192				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.60847				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.98371				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.19564				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.51977				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.36099				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.25213				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.20448				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.99018				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	100.85172				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.87750				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.79655				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.77386				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	101.03799				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC45 On 12/03/2021 Spot Bond					0.00000	100.68987				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	100.92260				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.95001				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.33082				0.00	0	

Contract 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	100.91046				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.14120				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.88993				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.89529				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.88130				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	99.89421				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	99.88881				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.89705				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	99.89961				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	99.88342				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	112.46580	5.35500	112.44966			1,961,474,382,000.00	366,288,400	183,999,600
Total ES23 SPOT									1,961,474,382,000.00	366,288,400	183,999,600
Total For ES23									1,961,474,382,000.00	366,288,400	183,999,600
ES23/R On 25/01/2023 Spot Bond			10.00000	102.90517	10.00000	102.87789			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.03000	100.05263	8.03000	100.03098			4,780,890,158,000.00	595,378,600	2,879,523,800
Total ES26 SPOT									4,780,890,158,000.00	595,378,600	2,879,523,800
Total For ES26									4,780,890,158,000.00	595,378,600	2,879,523,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82840	7.85000	100.80707			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.61500	74.01758	11.88000	72.61779			7,679,214,274,500.00	661,146,300	5,699,650,100
Total ES33 SPOT									7,679,214,274,500.00	661,146,300	5,699,650,100
Total For ES33									7,679,214,274,500.00	661,146,300	5,699,650,100
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14550	7.50000	101.12494			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.53000	70.57134	12.53000	70.54779			4,618,609,373,000.00	368,604,100	3,172,644,100
Total ES42 SPOT									4,618,609,373,000.00	368,604,100	3,172,644,100
Total For ES42									4,618,609,373,000.00	368,604,100	3,172,644,100
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36657	8.50000	100.34363			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	100.29019			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.77385			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.74784			0.00	1,065,000,000	273,000,000
Total EXX05 SPOT									0.00	1,065,000,000	273,000,000
Total For EXX05									0.00	1,065,000,000	273,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.74289			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	99.09793				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.14404				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.90561				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.90085				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.15544				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.41405				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.97516				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.50528				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.29500	5.29500	5.29500	106.94004				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.04952				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	101.54529				0.00	0	

Contract 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			6.23500	103.43384	6.23500	103.41663			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.43687			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.93620			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.37254			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.58421			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	102.95861			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.30144			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	98.24870			0.00	150,000,000	2,075,000,0€
Total FRB26 SPOT									0.00	150,000,000	2,075,000,0€
Total For FRB26									0.00	150,000,000	2,075,000,0€
FRB27 On 03/06/2026 Spot Bond			8.61000	111.31209	8.61000	111.28645			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.73500	169.54348	1.73500	169.52583			0.00	0	5,546,000,0€
Total FRBI22 SPOT									0.00	0	5,546,000,0€
Total For FRBI22									0.00	0	5,546,000,0€
FRBI23 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	311.87200		3,002,040,000,000.00		1,076,000,000	2,670,270,0€
Total FRBI23 SPOT								3,002,040,000,000.00		1,076,000,000	2,670,270,0€
Total For FRBI23								3,002,040,000,000.00		1,076,000,000	2,670,270,0€

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			3.26000	3.26000	3.26000	143.42970				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52000	182.08397	4.52000	182.05121				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.15500	5.15500	5.15500	93.68903				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	202.57622				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.93000	78.55651	5.93000	78.53940				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.93000	79.43524	5.93000	79.41807				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			4.64000	4.64000	4.64000	135.79458				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	82.21659				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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			2.79500	167.41974	2.79500	167.39754				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.65500	165.72448	3.65500	165.69870				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.38414				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.92691				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.82728				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	102.20835				0.00	0	

Contract 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	101.88845				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.18781				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	100.14810				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	102.62871				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC274 On 02/05/2028 Spot Bond			9.80000	100.21165	9.80000	100.18518				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.81961				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276 On 12/12/2020 Spot Bond					0.00000	100.82283				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277 On 04/03/2021 Spot Bond					0.00000	100.90017				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278 On 21/11/2022 Spot Bond					0.00000	101.14176				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.81631				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	109.18035				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	100.40145				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.96101				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.77324				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	107.28212				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.70557				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.69753				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.24146				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.26949				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.26379				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.29915				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.32297				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	101.86251				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	100.94953				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.10645				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond					0.00000	101.57419				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	101.83126				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.27825				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond					0.00000	100.51546				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.05141				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.99502				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.46437				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.68953				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.80023				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.86000				0.00	0	

Contract 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	100.27000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312: On 20/06/2024 Spot Bond					0.00000	100.88292				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 23/02/2021 Spot Bond					0.00000	110.52000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314: On 13/10/2026 Spot Bond					0.00000	93.32769				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.87289				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.15042				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	98.13010				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.88280				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.90418				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	100.80942				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.51863				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	100.88296				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.50879				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.03706				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.03978				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.34298				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.10167				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.10167				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.77871				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.16361				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	104.80275				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.53418				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.91415				0.00	0	
Total FRC338 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 FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.57200				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.79706				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.05330				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	101.07527				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.72294				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.37009				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.08068				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.77472				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.77399				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.17112				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				0.00	0	10,000,000.00
Total FRC349 SPOT										0.00	0	10,000,000.00
Total For FRC349										0.00	0	10,000,000.00
FRC350 On 31/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00

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 FRC350 SPOT										0.00	0	3,000,000.00
Total For FRC350										0.00	0	3,000,000.00
FRC66 On 31/01/2022 Spot Bond			3.43500	3.43500	3.43500	166.13093				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.37500	3.37500	3.37500	166.24909				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.35500	3.35500	3.35500	166.28851				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.27000	89.41297	5.27000	89.39500				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.59000	95.99725	5.59000	95.97737				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.73820				0.00	400,000,000	200,000.00
Total FRJ022 SPOT										0.00	400,000,000	200,000.00
Total For FRJ022										0.00	400,000,000	200,000.00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.17930				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.93430				0.00	0	500,000.00
Total FRJ22 SPOT										0.00	0	500,000.00
Total For FRJ22										0.00	0	500,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.29146				0.00	0	2,300,000.00
Total FRJ23 SPOT										0.00	0	2,300,000.00
Total For FRJ23										0.00	0	2,300,000.00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.60403				0.00	0	2,400,000.00
Total FRJ24 SPOT										0.00	0	2,400,000.00
Total For FRJ24										0.00	0	2,400,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.24304				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	101.28099				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.81263				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.16606				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	112.75005				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	96.97847				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.60076				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.21032				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.65000	95.25472	5.65000	95.23483				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.57000	196.31806	5.57000	196.27734				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.79000	93.54929	5.79000	93.52943				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	195.69928				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.19000	138.25505	4.19000	138.23157				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	123.34600	3.70500	123.32662				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.64000	95.37798	5.64000	95.35809				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.72000	193.44887	5.72000	193.40798				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.77000	192.50399	5.77000	192.46306				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.72000	175.64379	3.72000	140.83091				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.80000	191.93982	5.80000	191.89887				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.79000	93.54929	5.79000	93.52943				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.47000	171.14862	5.47000	171.11348				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.54000	85.02771	6.54000	85.00796				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.36000	172.37561	5.36000	172.34071				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.42000	171.70511	5.42000	171.67005				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.31000	182.65551	6.31000	182.61406				0.00	0	

Contract 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	85.78123	6.47000	85.76147				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	93.52943				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.77000	93.79062	5.77000	93.77074				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.23000	173.83867	5.23000	173.80407				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.08000	186.77182	6.08000	186.73057				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.36000	172.37561	5.36000	172.34071				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.36000	172.37561	5.36000	172.34071				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.65000	169.16232	5.65000	169.12675				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.49000	136.62567	4.49000	136.60136				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.49500	168.01692	2.49500	167.99599				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.71000	168.50610	5.71000	168.47041				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	168.07023	5.75000	168.03446				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.46000	136.78760	4.46000	136.76338				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.22500	173.89523	5.22500	173.86065				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	167.92566				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15(On 20/06/2022 Spot Bond					0.00000	12.84551				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15(On 06/06/2023 Spot Bond					0.00000	14.02970				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	15.54061				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	17.49848				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16(On 01/08/2022 Spot Bond					0.00000	11.93660				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16(On 01/08/2021 Spot Bond					0.00000	11.43399				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.57641				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.32947				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	100.36527			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	14.62403			0.00	0	
Total FRS177 SPOT									0.00	0	
Total For FRS177									0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.75963			0.00	0	
Total FRS180 SPOT									0.00	0	
Total For FRS180									0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.66383			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	120.15741			0.00	0	
Total FRS183 SPOT									0.00	0	
Total For FRS183									0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	135.47184			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	136.49772			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	146.09605			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	117.25799			0.00	0	

Contract 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	23.30427				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.04958				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.05772				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.95670				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.10619				0.00	300,000,000	100,000,000
Total FRS201 SPOT										0.00	300,000,000	100,000,000
Total For FRS201										0.00	300,000,000	100,000,000
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	104.50647				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.37985				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	107.48177				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	121.18841				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.16264				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	125.34303				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	113.22560				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	102.15445				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	97.99159				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.61608				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	97.36862				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.93429				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	98.42898				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	97.33591				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.72294				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	97.40891				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.25366				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	97.10351				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	101.36090				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	89.41326				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	90.52486				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	89.94578				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	102.06507				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	100.92032				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	100.09800				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	311.52515				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.57000	313.82806	2.57000	313.78823				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	313.78823				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.73500	169.54348	1.73500	169.52583				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.98500	169.03915	1.98500	169.02040				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02461				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.49000	88.17667	5.49000	88.15865				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.09000	62.76517	5.09000	93.21222				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			3.61000	3.61000	3.61000	141.44738			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	139.88426			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	304.68756			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.48500	4.48500	4.48500	108.56805			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			5.72000	122.56635	5.72000	122.54747			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.21000	117.08137	6.21000	117.06192			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.72000	114.37109	6.72000	114.35032			0.00	0	1,200,000,0€
Total FRX26 SPOT									0.00	0	1,200,000,0€
Total For FRX26									0.00	0	1,200,000,0€
FRX27 On 07/03/2027 Spot Bond			7.00000	117.85781	7.00000	117.83541			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			7.42000	118.55763	7.42000	118.53416			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.62500	109.73406	8.62500	109.70889			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.06500	104.93485	9.06500	104.90957			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			9.21000	110.28639	9.21000	110.25912			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			11.59000	71.58057	11.59000	71.55841				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.50729				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.83492				0.00	0	2,660,000,00
Total FS6A3 SPOT										0.00	0	2,660,000,00
Total For FS6A3										0.00	0	2,660,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.07319				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.95572				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01777				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.05543				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.06651				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	99.91121				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.34300				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.45773				0.00	140,000,000	70,000,00
Total GBL05 SPOT										0.00	140,000,000	70,000,00
Total For GBL05										0.00	140,000,000	70,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.97935				0.00	0	

Contract 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	99.82742				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.02737				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.09371				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.54927				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.75500	102.80678	4.75500	102.78769				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.83373				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.00935				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.35734				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.45972				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.46500	113.20478	5.46500	113.18801				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.78147				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	101.43235				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.56000	104.53438	8.56000	104.51032				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.31709				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.50408				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.48162				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.20445				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.77510				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.03642				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	100.73677				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76948				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.10984				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97397				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	97.12251				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.27453				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.63036				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.47806				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54148				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.09398				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.51265				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.25654				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.12638				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.60098				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.62555				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.67433				0.00	0	

Contract 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	100.63773				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.08147				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.54906				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.83911				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.26038				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.27984				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.96318				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.70791				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.56998				0.00	3,200,000,000	1,350,000,000
Total HILB08 SPOT										0.00	3,200,000,000	1,350,000,000
Total For HILB08										0.00	3,200,000,000	1,350,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	98.76164				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.23087				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	101.07625				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.91608				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.87904				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	100.58173				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.54355				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.53270				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.17000	308.64034	3.17000	308.59617				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	310.40591				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.24500	110.03969	10.24500	102.75657				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.60000	70.93646	5.60000	89.30898				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.93000	84.64666	11.93000	84.62001			954,400,000,000.00		80,000,000	4,390,000,000
Total HWAY34 SPOT									954,400,000,000.00		80,000,000	4,390,000,000

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 HWAY34										954,400,000,000.00	80,000,000	4,390,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.58264	100.00000	11.55714				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.97000	83.91047	11.97000	83.88397				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	11.58190	100.00000	11.55641				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	100.52721				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	100.34132				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	100.98398				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.00000	144.94307	3.04000	144.69214			118,213,006,200,000.00	39,404,335,400	284,024,978,10	
Total I2025 SPOT									18,213,006,200,000.00	39,404,335,400	284,024,978,10	
Total For I2025									18,213,006,200,000.00	39,404,335,400	284,024,978,10	
I2029 On 31/03/2029 Spot Bond			4.28500	100.04033	4.28500	100.02294			341,656,807,421,000.00	79,733,210,600	200,544,549,80	
Total I2029 SPOT									1,656,807,421,000.00	79,733,210,600	200,544,549,80	
Total For I2029									1,656,807,421,000.00	79,733,210,600	200,544,549,80	
I2033 On 28/02/2033 Spot Bond			4.77000	94.19948	4.77000	94.18181			203,263,971,840,000.00	42,612,992,000	132,787,972,10	
Total I2033 SPOT									13,263,971,840,000.00	42,612,992,000	132,787,972,10	
Total For I2033									13,263,971,840,000.00	42,612,992,000	132,787,972,10	
I2038 On 31/01/2038 Spot Bond			4.86000	105.62211	4.89000	105.18428			694,521,549,396,000.00	142,905,668,600	239,490,841,00	
Total I2038 SPOT									14,521,549,396,000.00	142,905,668,600	239,490,841,00	
Total For I2038									14,521,549,396,000.00	142,905,668,600	239,490,841,00	
I2046 On 31/03/2046 Spot Bond			4.93000	92.33874	4.93000	92.32112			385,279,007,000,000.00	78,149,900,000	281,193,516,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2046 SPOT									15,279,007,000,000.00	78,149,900,000	281,193,516,70
Total For I2046									15,279,007,000,000.00	78,149,900,000	281,193,516,70
I2050 On 31/12/2050 Spot Bond			4.93000	94.38001	4.93000	94.36213			349,851,808,108,000.00	70,963,855,600	234,132,902,10
Total I2050 SPOT									19,851,808,108,000.00	70,963,855,600	234,132,902,10
Total For I2050									19,851,808,108,000.00	70,963,855,600	234,132,902,10
IBL101 On 24/05/2022 Spot Bond			5.28000	5.28000	5.28000	109.70886			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.39641			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.29000	307.61557	3.29000	307.57058			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	101.44459			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.02146			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.28408			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07177			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.91029			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.49710			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.91030			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	100.36840				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.06451				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.39053				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.95871				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.61339				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.26808				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.09907				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.02542				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.89193				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.82687				0.00	300,000,000	100,000,000
Total IBL138 SPOT										0.00	300,000,000	100,000,000
Total For IBL138										0.00	300,000,000	100,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	99.91785				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.02774				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	101.02218				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.70615				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.70297				0.00	300,000,000	100,000,000
Total IBL145 SPOT										0.00	300,000,000	100,000,000
Total For IBL145										0.00	300,000,000	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.51626				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.89832				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93988				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.22745				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.84500	1.84500	1.84500	169.30317				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	110.54600	10.00000	110.51600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.92500	115.04885	5.92500	115.03060				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.42205				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.13500	168.73757	2.13500	168.71818				0.00	0	

Contract 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	101.13032				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.35500	115.58188	4.35500	115.56835				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.56546				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.16500	108.05361	4.16500	108.04151			6,080,900,000,000.00	1,460,000,000	730,000,000	
Total IBL88 SPOT									6,080,900,000,000.00	1,460,000,000	730,000,000	
Total For IBL88									6,080,900,000,000.00	1,460,000,000	730,000,000	
IBL88/F On 20/05/2021 Spot Bond			100.00000	73.62622	100.00000	73.46416			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	101.20218				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.65677				0.00	0	500,000,000
Total IBL95 SPOT										0.00	0	500,000,000
Total For IBL95										0.00	0	500,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.85106				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.76000	110.51024	7.76000	110.48738				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	99.95329				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.27500	105.88899	10.27500	106.04354				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	100.90335				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.38000	115.97960	8.38000	115.95359				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.15525				0.00	0	1,740,000,00
Total IDCG12 SPOT										0.00	0	1,740,000,00
Total For IDCG12										0.00	0	1,740,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.89120				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.96237				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.58446				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.21103				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.72037				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.96468				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.62500				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.66749				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	98.90578				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.26771				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.75814				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.26000	108.71354	7.26000	108.69236				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.02000	102.20374	5.02000	102.18998				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	110.54600	10.00000	110.51600				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	101.05069				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.88549				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.47415				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.49868				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.26131				0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	20,000,00
Total For INLV01										0.00	0	20,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	100.30048				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.46500	104.66097	6.46500	104.64274				0.00	0	150,000,00
Total INLV04 SPOT										0.00	0	150,000,00
Total For INLV04										0.00	0	150,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.69208				0.00	0	7,899,20
Total INLV05 SPOT										0.00	0	7,899,20
Total For INLV05										0.00	0	7,899,20
INLV06 On 22/01/2026 Spot Bond					0.00000	100.40036				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	110.54600	10.00000	110.51600				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	100.93616				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.75855				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.76468				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.65373				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.66681				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.67988				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	100.23257				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.79670				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.05436				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.34779				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.61327				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.83516				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55556				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78910				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	100.75991	2.75000	100.75243				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	164.09911	6.12000	164.06255				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	100.14872				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.46500	104.51341	6.46500	104.49519				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.05539				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.99561				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.97887				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.23500	4.23500	4.23500	164.56681				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.75116				0.00	146,000,000	73,000,000
Total IV040 SPOT										0.00	146,000,000	73,000,000
Total For IV040										0.00	146,000,000	73,000,000
IV041 On 29/09/2021 Spot Bond			7.28500	105.31158	7.28500	105.29077				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.24692				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.30000	7.30000	7.30000	110.91891				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.14257				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.73500	167.53893	2.73500	167.51698				0.00	0	4,191,600,000

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 IV045 SPOT										0.00	0	4,191,600,00
Total For IV045										0.00	0	4,191,600,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.11998				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.57522				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.02000	165.16169	6.02000	165.12532				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	100.56542				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.46500	102.00251	10.46500	101.97424				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.78000	109.76527	5.78000	109.74818				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.63722				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.65394				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.64280				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.82566				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			5.43000	101.97894	5.43000	106.84198				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.86535				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.88291				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.45709				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.76971				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.11593				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.19333				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.95918				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.84657				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.89880				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.65613				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.44752				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	101.38697				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.07003				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	100.04848				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	100.23510				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.54417				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.77919				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.80137				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.57943				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.03996				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.88885				0.00	0	

Contract 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	100.33645				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.15794				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.92063				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.54241				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.47880				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.29197				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.61128				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.97466				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.95875				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.83661				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.69584				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	100.30479				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.87849	7.40000	102.83890				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	99.91678				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	99.84408				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	99.77148				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	99.69899				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	99.65761				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	99.61627				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	99.33811				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	99.26625				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	99.19449				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	99.12283			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	99.05128			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		500,000,000,000.00	45,000,000,000	57,500,000,00	
Total IVZ026 SPOT								10,000,000,000,000.00	45,000,000,000	57,500,000,00	
Total For IVZ026								10,000,000,000,000.00	45,000,000,000	57,500,000,00	
IVZ027 On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	15,000,000,000	20,000,000,00	
Total IVZ027 SPOT								10,000,000,000,000.00	15,000,000,000	20,000,000,00	
Total For IVZ027								10,000,000,000,000.00	15,000,000,000	20,000,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total JIBAR SPOT								0.00	0		
Total For JIBAR								0.00	0		
JPM002 On 05/07/2023 Spot Bond					0.00000	100.88968		0.00	0		
Total JPM002 SPOT								0.00	0		
Total For JPM002								0.00	0		
KAP006 On 29/06/2021 Spot Bond					0.00000	100.41468		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			6.01500	104.28466	6.01500	104.26768		0.00	0		
Total KAP007 SPOT								0.00	0		
Total For KAP007								0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	99.07776		0.00	590,000,000	118,000,00	
Total KAP012 SPOT								0.00	590,000,000	118,000,00	
Total For KAP012								0.00	590,000,000	118,000,00	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.57740		0.00	200,000,000	100,000,00	
Total KAP013 SPOT								0.00	200,000,000	100,000,00	
Total For KAP013								0.00	200,000,000	100,000,00	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.28512		0.00	0		
Total KAP014 SPOT								0.00	0		
Total For KAP014								0.00	0		
KAP015 On 01/11/2024 Spot Bond					0.00000	96.94432		0.00	0		

Contract 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	99.72457				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.31759				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.20382				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.35000	127.17553	8.35000	127.14681				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.33974				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.21599				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.24500	110.16096	6.24500	110.14245				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.16997				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.26500	107.51881	8.26500	107.49488				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.62927				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.50107				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			12.31500	91.43996	12.31500	91.41027				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.31500	105.02388	9.31500	104.99777				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	94.47246				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.88332				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.46357				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.36002				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.94907				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.41100				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.13420				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.81500	108.79988	5.81500	108.78275				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	102.04409				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	102.31470				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	102.71208				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.70355				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.00016				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.89923				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.91484				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.89981				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.15588				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.19781				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.53160				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.57320				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.08866				0.00	0	

Contract 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	101.13296				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.16619				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.83248				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.01080				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	100.17643				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	101.06131				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.63159				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.77847				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.94037				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.05030				0.00	7,000,000,000	3,500,000,00
Total MBP039 SPOT										0.00	7,000,000,000	3,500,000,00
Total For MBP039										0.00	7,000,000,000	3,500,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	101.00429				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	100.33561				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.17025				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.16021				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.50976				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.65554				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.61280				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.94829				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.50978				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.52123				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.35018				0.00	1,740,000,000	870,000,000
Total MBP050 SPOT										0.00	1,740,000,000	870,000,000
Total For MBP050										0.00	1,740,000,000	870,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.81958				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.59000	103.38143	4.59000	103.36863				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			7.30500	7.30500	7.30500	118.52435				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.32500	111.79836	5.32500	111.78239				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	101.53942				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.21394				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.14429				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.91000	110.43319	7.91000	110.40979				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.28005				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.09292				0.00	200,000,000	125,000,00
Total MTN09 SPOT										0.00	200,000,000	125,000,00
Total For MTN09										0.00	200,000,000	125,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.04926				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.69825				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.47154				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.71815				0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	20,000,00
Total For MTN13										0.00	0	20,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	99.98698				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.98640				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.16860				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.45295				0.00	200,000,000	200,000,00
Total MTN17 SPOT										0.00	200,000,000	200,000,00
Total For MTN17										0.00	200,000,000	200,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.41886				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.89474				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.69553				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.25440				0.00	0	560,000,00
Total MTN21 SPOT										0.00	0	560,000,00
Total For MTN21										0.00	0	560,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.17325				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.86000	106.35605	7.86000	104.02329				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.18810				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	99.97121				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	101.15172				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.13071				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.13071				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.04225				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.53214				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.68418				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.73616				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.96269				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.57789				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.63347				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	100.82957				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.99610				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.14909				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.38500	105.24599	5.38500	105.23080				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.86500	113.16933	5.86500	113.15155				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.79000	110.46683	8.79000	110.44101				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.71283				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.28540				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.12948				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.26301				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.17448				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.98000	104.20409	4.98000	104.18991				0.00	0	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										0.00	0	89,900,00
Total For NBK11A										0.00	0	89,900,00
NBK12 On 19/03/2021 Spot Bond			5.16500	102.81321	5.16500	102.79892				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.33076	9.38000	101.30556				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.43000	114.41734	5.43000	114.40041				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.28500	106.53819	4.28500	106.52585				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.73000	107.04323	4.73000	107.02964				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.91000	115.40356	5.91000	115.38530				0.00	0	8,485,000,00
Total NBK16A SPOT										0.00	0	8,485,000,00
Total For NBK16A										0.00	0	8,485,000,00
NBK17 On 22/04/2026 Spot Bond			6.68000	115.24167	6.68000	115.22086				0.00	0	1,620,000,00
Total NBK17A SPOT										0.00	0	1,620,000,00
Total For NBK17A										0.00	0	1,620,000,00
NBK19 On 01/06/2022 Spot Bond			5.26000	110.72864	5.26000	110.71292				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.67000	121.48046	6.67000	121.45867				0.00	0	100,000,00
Total NBK20A SPOT										0.00	0	100,000,00
Total For NBK20A										0.00	0	100,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.77286				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.73000	118.14995	7.73000	118.12559				0.00	0	5,000,000,00
Total NBK21A SPOT										0.00	0	5,000,000,00
Total For NBK21A										0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.24500	113.93968	5.24500	113.92365			1,311,250,000,000.00	250,000,000	50,000,00
Total NBK22A SPOT									1,311,250,000,000.00	250,000,000	50,000,00
Total For NBK22A									1,311,250,000,000.00	250,000,000	50,000,00
NBK23/On 19/11/2025 Spot Bond			6.39500	123.26683	6.39500	123.24574			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.43500	124.08082	7.43500	124.05621			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	99.97353			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			4.82500	4.82500	4.82500	114.83133			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.81408			0.00	0	1,641,000,00
Total NBK25B SPOT									0.00	0	1,641,000,00
Total For NBK25B									0.00	0	1,641,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	22.44230	100.00000	22.39291			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.41551			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.62000	115.62191	7.62000	115.59841			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/On 02/08/2023 Spot Bond			4.76000	115.99034	4.76000	115.97551			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.14347			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.78000	120.29344	6.78000	120.27164			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			5.39000	114.61717	5.39000	114.60061				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.57831				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.51500	110.65193	5.51500	110.63530				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.57436				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.23126				0.00	300,000,000	100,000,000
Total NBK34B SPOT										0.00	300,000,000	100,000,000
Total For NBK34B										0.00	300,000,000	100,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.33447				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.60929				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.70419				0.00	0	1,500,000,000
Total NBK38B SPOT										0.00	0	1,500,000,000
Total For NBK38B										0.00	0	1,500,000,000
NBK4 On 28/10/2024 Spot Bond			9.58500	9.58500	9.58500	69.55028				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.55204				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.64511				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	103.93088				0.00	0	75,000,000

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 NBK43B SPOT										0.00	0	75,000,00
Total For NBK43B										0.00	0	75,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	101.22992				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.29006				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.29198				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.82853				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.12179				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.55711				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.31194				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.58641				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.00462				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79877				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12421				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	100.59940				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.08778				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.27882				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.44132				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.39941				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.27314				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.93064				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72295				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			8.75500	106.92104	8.75500	106.89573				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71627				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.79000	106.30871	8.79000	106.28345				0.00	0	

Contract 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	100.72295				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73351				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74685				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.22642				0.00	0	820,000,00
Total NEDT1A SPOT										0.00	0	820,000,00
Total For NEDT1A										0.00	0	820,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.54711				0.00	0	96,012,70
Total NEDT1B SPOT										0.00	0	96,012,70
Total For NEDT1B										0.00	0	96,012,70
NET53 On 17/04/2021 Spot Bond					0.00000	100.27947				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.80935				0.00	15,480,000,000	7,880,000,00
Total NGL01 SPOT										0.00	15,480,000,000	7,880,000,00
Total For NGL01										0.00	15,480,000,000	7,880,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.28659				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.23911				0.00	500,000,000	280,000,00
Total NGL02 SPOT										0.00	500,000,000	280,000,00
Total For NGL02										0.00	500,000,000	280,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.69913				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.84203				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	101.04926				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.09721				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.42382				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.75084				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.78263				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.99022				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.98879				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.31016				0.00	0	90,000,00
Total NGT104 SPOT										0.00	0	90,000,00
Total For NGT104										0.00	0	90,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	99.21712				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.08950				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	99.92903	13.50000	99.89356				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	100.11787			0.00	0	
Total NHM006 SPOT									0.00	0	
Total For NHM006									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.46715			0.00	0	15,000,00
Total NHM007 SPOT									0.00	0	15,000,00
Total For NHM007									0.00	0	15,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.26996			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.52031			0.00	0	
Total NHM011 SPOT									0.00	0	
Total For NHM011									0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.09430			0.00	320,000,000	2,847,000,00
Total NHM012 SPOT									0.00	320,000,000	2,847,000,00
Total For NHM012									0.00	320,000,000	2,847,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.34115			0.00	0	
Total NHM014 SPOT									0.00	0	
Total For NHM014									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02553			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.95895			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.20218			0.00	0	
Total NHM017 SPOT									0.00	0	
Total For NHM017									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.50079			0.00	0	110,000,00
Total NHM018 SPOT									0.00	0	110,000,00
Total For NHM018									0.00	0	110,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.55225			0.00	0	55,000,00
Total NHM019 SPOT									0.00	0	55,000,00
Total For NHM019									0.00	0	55,000,00
NI202 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	192.46306			0.00	0	

Contract 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	179.56627				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	140.41237				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.98500	3.98500	3.98500	102.31740				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	95.35809				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	139.82882				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			4.29000	4.29000	4.29000	137.68568				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	179.09737				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.52000	182.08397	4.52000	182.05121				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.75500	93.97212	5.75500	93.95225				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	100.57237				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	103.78327				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.67066				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.17120				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.61656				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.54976				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	104.08589				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	101.13276				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.99156				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.53519				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	99.77450				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	102.45154				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.15172				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.69793				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	109.61752				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.93187				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	109.45391				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	108.37170				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.80750				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.19966				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.19994				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.21183				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	104.82591				0.00	0	

Contract 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	100.80974				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.85337				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	112.95000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.89276				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	97.76000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	97.76000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	99.35000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	98.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	94.70773				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.78288				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.76873				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	82.72434				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	99.69994				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.72434				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.98737				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.16855				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.78187				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.16624				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.11810				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.12027				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.04646				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.84498				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.42286				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	101.20452			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.15179			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.93960			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.67019			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.97114			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.91500	111.96604	5.91500	111.94800			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.42000	195.39274	3.42000	195.36344			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.96000	124.03625	8.96000	124.00655		49,629,440,000,000.00	5,539,000,000	2,473,882,90	
Total NRA028 SPOT								19,629,440,000,000.00	5,539,000,000	2,473,882,90	
Total For NRA028								19,629,440,000,000.00	5,539,000,000	2,473,882,90	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.70633	100.00000	17.66714			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	101.16590			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.02084			0.00	0	
Total NTC22 SPOT									0.00	0	
Total For NTC22									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.93560			0.00	0	

Contract 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	100.70503				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.86340				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.16349				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.72959				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.74022				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.66228				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	100.86121				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.76607				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	100.71204				0.00	0	500,000,00
Total OMI01 SPOT										0.00	0	500,000,00
Total For OMI01										0.00	0	500,000,00
OML06 On 19/03/2022 Spot Bond			5.11500	108.20675	5.11500	108.19165				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			6.97000	116.30785	6.97000	116.28584				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			5.31500	111.38176	5.31500	111.36562				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			7.29500	118.06175	7.29500	118.03838				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	99.34580				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.81870				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.84323				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.54600	10.00000	110.51600				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	101.06373				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.43757				0.00	500,000,000	250,000,00
Total PMM53 SPOT										0.00	500,000,000	250,000,00
Total For PMM53										0.00	500,000,000	250,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.00014				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.02382				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.16616				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	101.32119			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.34334			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.36548			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			6.77000	122.47781	7.01000	121.14592			044,613,772,378,000.00	1,779,115,771,400	3,822,758,935,00
Total R186 SPOT									14,613,772,378,000.00	779,115,771,400	322,758,935,00
Total For R186									14,613,772,378,000.00	779,115,771,400	322,758,935,00
R197 On 07/12/2023 Spot Bond			2.18000	317.25812	2.22000	316.86694			77,342,236,418,000.00	35,478,090,100	56,188,228,50
Total R197 SPOT									7,342,236,418,000.00	35,478,090,100	56,188,228,50
Total For R197									7,342,236,418,000.00	35,478,090,100	56,188,228,50
R202 On 07/12/2033 Spot Bond			4.77000	212.53682	4.77000	212.49728			583,555,691,538,000.00	122,338,719,400	209,988,959,60
Total R202 SPOT									3,555,691,538,000.00	122,338,719,400	209,988,959,60
Total For R202									3,555,691,538,000.00	122,338,719,400	209,988,959,60
R2023 On 28/02/2023 Spot Bond			4.18000	109.27464	4.26500	109.06814			574,398,246,804,000.00	855,119,197,800	685,550,194,30
Total R2023 SPOT									4,398,246,804,000.00	855,119,197,800	685,550,194,30
Total For R2023									4,398,246,804,000.00	855,119,197,800	685,550,194,30
R2030 On 31/01/2030 Spot Bond			9.24500	94.57978	9.24500	94.55655			031,678,207,381,000.00	2,166,758,053,800	2,875,034,680,00
Total R2030 SPOT									1,678,207,381,000.00	166,758,053,800	375,034,680,00
Total For R2030									1,678,207,381,000.00	166,758,053,800	375,034,680,00
R2032 On 31/03/2032 Spot Bond			10.35000	87.05157	10.35000	87.02744			874,117,808,220,000.00	1,533,731,189,200	1,233,800,023,70
Total R2032 SPOT									74,117,808,220,000.00	533,731,189,200	233,800,023,70
Total For R2032									74,117,808,220,000.00	533,731,189,200	233,800,023,70
R2035 On 28/02/2035 Spot Bond			11.15000	85.63038	11.15000	85.60471			535,224,362,015,000.00	1,303,607,566,100	1,291,089,970,20
Total R2035 SPOT									5,224,362,015,000.00	303,607,566,100	291,089,970,20
Total For R2035									5,224,362,015,000.00	303,607,566,100	291,089,970,20
R2037 On 31/01/2037 Spot Bond			11.43000	80.91618	11.43000	80.89174			954,611,381,199,000.00	608,452,439,300	1,228,770,906,90
Total R2037 SPOT									54,611,381,199,000.00	608,452,439,300	228,770,906,90
Total For R2037									54,611,381,199,000.00	608,452,439,300	228,770,906,90
R2040 On 31/01/2040 Spot Bond			11.58500	82.71073	11.58500	82.68542			923,975,361,590,500.00	856,622,819,300	1,389,240,597,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 SPOT									13,975,361,590,500.00	856,622,819,300	389,240,597,40
Total For R2040									13,975,361,590,500.00	856,622,819,300	389,240,597,40
R2044 On 31/01/2044 Spot Bond			11.71000	78.91582	11.71000	78.89141			008,079,469,252,000.00	1,025,455,121,200	965,076,910,90
Total R2044 SPOT									18,079,469,252,000.00	025,455,121,200	365,076,910,90
Total For R2044									18,079,469,252,000.00	025,455,121,200	365,076,910,90
R2048 On 28/02/2048 Spot Bond			11.67000	77.79596	11.67000	77.77159			212,728,378,134,000.00	2,588,922,740,200	1,783,067,140,60
Total R2048 SPOT									12,728,378,134,000.00	588,922,740,200	783,067,140,60
Total For R2048									12,728,378,134,000.00	588,922,740,200	783,067,140,60
R208 On 31/03/2021 Spot Bond			3.30000	102.07377	3.46500	102.00002			123,288,000,000,000.00	37,360,000,000	513,350,000,00
Total R208 SPOT									13,288,000,000,000.00	37,360,000,000	513,350,000,00
Total For R208									13,288,000,000,000.00	37,360,000,000	513,350,000,00
R209 On 31/03/2036 Spot Bond			10.61500	67.94197	10.88000	66.45130			220,391,183,240,000.00	303,381,176,000	547,219,608,80
Total R209 SPOT									10,391,183,240,000.00	303,381,176,000	547,219,608,80
Total For R209									10,391,183,240,000.00	303,381,176,000	547,219,608,80
R210 On 31/03/2028 Spot Bond			4.02000	188.15842	4.02000	188.12709			162,801,228,360,000.00	40,497,818,000	56,515,606,80
Total R210 SPOT									12,801,228,360,000.00	40,497,818,000	56,515,606,80
Total For R210									12,801,228,360,000.00	40,497,818,000	56,515,606,80
R212 On 31/01/2022 Spot Bond			1.48000	170.06012	1.48500	170.03339			72,660,256,344,000.00	49,094,767,800	85,172,674,20
Total R212 SPOT									12,660,256,344,000.00	49,094,767,800	85,172,674,20
Total For R212									12,660,256,344,000.00	49,094,767,800	85,172,674,20
R213 On 28/02/2031 Spot Bond			9.50500	85.12213	9.77500	83.56112			647,028,429,317,500.00	173,280,213,500	724,635,451,60
Total R213 SPOT									17,028,429,317,500.00	173,280,213,500	724,635,451,60
Total For R213									17,028,429,317,500.00	173,280,213,500	724,635,451,60
R214 On 28/02/2041 Spot Bond			11.40000	62.79641	11.40000	62.77719			151,231,062,460,000.00	451,862,373,900	128,665,586,40
Total R214 SPOT									11,231,062,460,000.00	451,862,373,900	128,665,586,40
Total For R214									11,231,062,460,000.00	451,862,373,900	128,665,586,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.17914			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.99175			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.45726			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	98.08093				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.71909				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	96.68958				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.16067				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	97.69703				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.63996				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.75440				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.49748				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.64722				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.67989				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.56696				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.92139				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	96.59591				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.20490				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.91689				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.85504				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.64148				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.92630				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.25152				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.16114				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.46171				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.56378				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	100.64011				0.00	1,000,000,000	1,000,000,000
Total RED705 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RED705										0.00	1,000,000,000	1,000,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.27092				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	100.37740				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	99.34419				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	100.09289				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	100.26899				0.00	500,000,000	250,000,000
Total RES50 SPOT										0.00	500,000,000	250,000,000
Total For RES50										0.00	500,000,000	250,000,000
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			5.05500	102.68125	5.05500	102.66735		27,499,200,000,000.00		5,440,000,000	5,440,000,000	2,720,000,000
Total RW21 SPOT								27,499,200,000,000.00		5,440,000,000	5,440,000,000	2,720,000,000
Total For RW21								27,499,200,000,000.00		5,440,000,000	5,440,000,000	2,720,000,000
RW23 On 10/12/2023 Spot Bond			5.91500	113.96032	5.91500	113.94217				0.00	0	0
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.64500	97.05670	11.64500	97.02669				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	110.54600	10.00000	110.51600				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			5.53500	114.03448	5.53500	114.01756				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	100.95639				0.00	900,000,000	650,000,00
Total SBK25 SPOT										0.00	900,000,000	650,000,00
Total For SBK25										0.00	900,000,000	650,000,00
SBK26 On 25/04/2021 Spot Bond			5.33500	103.61106	5.33500	103.59627				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.08691				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.55640				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			4.05500	107.58304	4.05500	107.57124				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.07000	118.28094	6.07000	118.26172				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	105.24137				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.83500	118.11363	4.83500	118.09830				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.13500	113.33821	6.13500	113.31960				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.65000	120.53017	6.65000	120.50863				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			5.09000	118.78130	5.09000	118.76481				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.33000	116.58964	5.33000	116.57297				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.96500	113.96440	7.96500	113.94022		231,781,500,000,000.00		29,100,000,000	19,800,000,000	
Total SBS39 SPOT								1,781,500,000,000.00		29,100,000,000	19,800,000,000	
Total For SBS39								1,781,500,000,000.00		29,100,000,000	19,800,000,000	
SBS4 On 16/11/2021 Spot Bond			3.73500	104.66886	3.73500	104.65834				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	99.97132				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.14500	111.06477	4.14500	111.05238				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.76000	120.90442	5.76000	120.88577				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.69000	122.74326	6.69000	122.72132				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.28981				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.26000	116.15463	4.26000	116.14133				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.27405				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.43790				0.00	0	60,000,000

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 SBS49 SPOT										0.00	0	60,000,00
Total For SBS49										0.00	0	60,000,00
SBS50 On 31/01/2022 Spot Bond			3.73500	109.38547	3.73500	109.37447				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.75500	4.75500	4.75500	117.51751				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.28569				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.61280				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.36837				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.90500	111.37908	3.90500	111.36732				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.45444				0.00	0	2,400,000,00
Total SBS57 SPOT										0.00	0	2,400,000,00
Total For SBS57										0.00	0	2,400,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	105.21400				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.03026				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.77490				0.00	0	1,300,000,00
Total SBS62 SPOT										0.00	0	1,300,000,00
Total For SBS62										0.00	0	1,300,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.45487				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	102.92948				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.27230				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.40227				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.70457				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.07157				0.00	2,000,000,000	1,000,000,000
Total SBS68 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS68										0.00	2,000,000,000	1,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.97322				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.62000	313.39166	2.62000	313.35146			2,212,328,000,000.00	844,400,000	422,200,000	
Total SBSI11 SPOT									2,212,328,000,000.00	844,400,000	422,200,000	
Total For SBSI11									2,212,328,000,000.00	844,400,000	422,200,000	
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	197.24545			0.00	0		
Total SBSI14 SPOT									0.00	0		
Total For SBSI14									0.00	0		
SBT101 On 31/03/2022 Spot Bond					0.00000	104.78271				0.00	80,000,000	28,548,900
Total SBT101 SPOT										0.00	80,000,000	28,548,900
Total For SBT101										0.00	80,000,000	28,548,900
SBT102 On 30/09/2022 Spot Bond					0.00000	105.48058				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.06714				0.00	6,260,000,000	4,424,333,600
Total SBT103 SPOT										0.00	6,260,000,000	4,424,333,600
Total For SBT103										0.00	6,260,000,000	4,424,333,600
SBT104 On 30/09/2025 Spot Bond					0.00000	100.88625				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	102.66796			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.69488			0.00	150,000,000	2,075,000,000
Total SBT202 SPOT									0.00	150,000,000	2,075,000,000
Total For SBT202									0.00	150,000,000	2,075,000,000
SBT203 On 03/12/2023 Spot Bond			6.36500	115.59138	6.36500	115.57159			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.37962			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	94.18618			0.00	200,000,000	600,000,000
Total SBT206 SPOT									0.00	200,000,000	600,000,000
Total For SBT206									0.00	200,000,000	600,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	100.95354			0.00	0	
Total SBT207 SPOT									0.00	0	
Total For SBT207									0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.67685			0.00	0	
Total SGI004 SPOT									0.00	0	
Total For SGI004									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.67933			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.99030			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	110.54600	10.00000	110.51600			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	100.41936			0.00	0	

Contract 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	99.89933				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.90799				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.90368				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.16121				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.89461				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.89418				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.89330				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.90278				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.87727				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.88606				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.88200				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	99.07121				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.05184				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.11500	113.47112	6.11500	113.45234				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	101.25281				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.13572				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.33463				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.84024				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.07174				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.16167				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.61839				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.77091				0.00	30,000,000,000	15,000,000,00
Total SPG005 SPOT										0.00	30,000,000,000	15,000,000,00
Total For SPG005										0.00	30,000,000,000	15,000,000,00
SPG006 On 18/06/2022 Spot Bond					0.00000	100.79683				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	101.04421				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.32874				0.00	3,000,000,000	1,500,000,000
Total SPG008 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SPG008										0.00	3,000,000,000	1,500,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.44761				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.54162				0.00	500,000,000	250,000,000
Total SSA07 SPOT										0.00	500,000,000	250,000,000
Total For SSA07										0.00	500,000,000	250,000,000
SSN00 On 31/03/2021 Spot Bond			4.93000	101.44305	4.93000	101.42961				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			4.93000	101.44305	4.93000	101.42961				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	136.79041				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			6.98500	121.30424	6.98500	121.28148				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.26500	86.52199	9.26500	86.50035				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.41157				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	99.88445				0.00	300,000,000	100,000,000
Total SSN035 SPOT										0.00	300,000,000	100,000,000
Total For SSN035										0.00	300,000,000	100,000,000
SSN03 On 01/06/2021 Spot Bond					0.00000	101.13418				0.00	0	

Contract 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	102.67949				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.38474				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			5.66500	111.72795	5.66500	111.71080				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.59000	95.99725	5.59000	95.97737				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.48076				0.00	11,420,000,000	11,745,000,000
Total SSN044 SPOT										0.00	11,420,000,000	11,745,000,000
Total For SSN044										0.00	11,420,000,000	11,745,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	100.10927				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.02996				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	307.91197				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.19606				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.08309				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	100.42096				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	173.69101				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	140.16192				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	93.52943				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	93.89979				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	174.14380				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.07975				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.05781				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	101.00389				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.79941				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.77842				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	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.71233				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.39432				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	81.03800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.12202				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.87612				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.05655				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	194.83612				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.38180				0.00	0	

Contract 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	100.08952				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.08886				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.88283				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.15031				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.95491				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.91000	90.81849	9.91000	90.79462				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.90415				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.87223				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.58000	106.70992	7.58000	106.68811				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.14171				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.87582	8.55000	104.85196				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	100.84849				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.95353				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.96667				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.18192				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.35442				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.95021				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.08663				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.89697				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.44310				0.00	0	1,150,000,00
Total TFS153 SPOT										0.00	0	1,150,000,00
Total For TFS153										0.00	0	1,150,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.50298				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.70622				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.01092				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	100.70298				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.44437				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.54166				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.98013				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	100.45052				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.41774				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.04628				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.28804				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.30505				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	101.17233				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A€ On 21/11/2021 Spot Bond			4.66000	110.15091	4.66000	110.13711				0.00	0	

Contract 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	101.81970				0.00	0	1,974,110.00
Total TH14A7 SPOT										0.00	0	1,974,110.00
Total For TH14A7										0.00	0	1,974,110.00
TH14A7 On 21/11/2021 Spot Bond			4.82000	108.89121	4.82000	108.87712				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.30575				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.44054				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.21389				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.91453				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.97181				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.34512				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.07071				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.29748				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.94802				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	101.07719				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.10642				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	104.58256				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.07212				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.97791				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.04542				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.06737				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.16801				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.53540				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.61268				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.27083				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.81556				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	101.21833				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.30493				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.26374				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.68413				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.03453				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.07612				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.84699	8.49000	101.82399				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08486				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.08706				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.12863				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.20739				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.19645				0.00	0	

Contract 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	101.30145				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.66663				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.85242				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	110.54600	10.00000	110.51600				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	100.94983				0.00	0	1,030,000,00
Total TL22 SPOT										0.00	0	1,030,000,00
Total For TL22										0.00	0	1,030,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	100.61635				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.40500	107.84775	5.40500	107.83186				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.56500	111.75060	6.56500	111.73067				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.03816				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.64784				0.00	680,000,000	136,000,00
Total TL27 SPOT										0.00	680,000,000	136,000,00
Total For TL27										0.00	680,000,000	136,000,00
TL28 On 24/04/2025 Spot Bond			7.46000	107.21630	7.46000	107.19472				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	99.57464			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.66709			0.00	500,000,000	15,500,000,000
Total TL30 SPOT									0.00	500,000,000	15,500,000,000
Total For TL30									0.00	500,000,000	15,500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.83176			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.99995			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.22500	112.42188	6.22500	112.40284		32,686,381,890,000.00	5,250,824,400	3,705,468,400	
Total TN23 SPOT								12,686,381,890,000.00	5,250,824,400	3,705,468,400	
Total For TN23								12,686,381,890,000.00	5,250,824,400	3,705,468,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	18.79870	100.00000	18.75663		0.00	0		
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.42000	106.29343	8.42000	106.26962		1,361,414,644,000.00	161,688,200	7,568,342,700	
Total TN25 SPOT								1,361,414,644,000.00	161,688,200	7,568,342,700	
Total For TN25								1,361,414,644,000.00	161,688,200	7,568,342,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.29097	100.00000	13.26172		0.00	0		
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			8.80000	100.42044	8.80000	100.39693		948,986,720,000.00	107,839,400	5,309,106,500	
Total TN27 SPOT								948,986,720,000.00	107,839,400	5,309,106,500	
Total For TN27								948,986,720,000.00	107,839,400	5,309,106,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.13122	100.00000	9.11112		0.00	0		
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.95500	98.19258	10.95500	98.16381		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	117.79744	8.00000	117.77206		0.00	0		
Total TN30/R2030 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.01500	84.93097	13.01500	84.90154				0.00	0	4,500,000,00
Total TN40 SPOT										0.00	0	4,500,000,00
Total For TN40										0.00	0	4,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.92479	10.75000	100.89575				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	110.54600	10.00000	110.51600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.67500	104.42777	5.67500	104.41159				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.90351				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.94165				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.24497				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.16267				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.55824				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.55824				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.18946				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.80727				0.00	0	

Contract 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			5.37500	106.78249	5.37500	111.27884				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.17755				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.20955				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.58487				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.26723				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.00649				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.38238				0.00	0	730,000,00
Total TRA4A3 SPOT										0.00	0	730,000,00
Total For TRA4A3										0.00	0	730,000,00
TRA4A On 13/04/2024 Spot Bond			5.66500	111.04100	5.66500	111.62182				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.36203				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.38238				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.65130	8.62000	100.62796				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	97.15756				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.45918				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.93915				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.83082				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.62738				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.35306				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.43313				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.72244				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	96.43805				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.53934				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.37439				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	100.10594				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.13960				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.03757				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.23602				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	102.65119				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.79562				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.66314				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.61538				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.32859				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.24579				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.17247				0.00	0	

Contract 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	100.12141				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			460,000,000,000,000.00	24,600,000,000	24,600,000,000	
Total TWC355 SPOT									0,000,000,000,000.00	24,600,000,000	24,600,000,000	
Total For TWC355									0,000,000,000,000.00	24,600,000,000	24,600,000,000	
UG21 On 02/03/2021 Spot Bond			6.07500	103.42210	6.07500	103.40520			0.00	0	50,000,000	
Total UG21 SPOT									0.00	0	50,000,000	
Total For UG21									0.00	0	50,000,000	
UG26 On 09/03/2026 Spot Bond			9.16000	110.81660	9.16000	110.78918			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.06005			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	100.23188			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	100.22220			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	101.07140			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	101.10249			0.00	0	200,000,000	
Total VKE14 SPOT									0.00	0	200,000,000	
Total For VKE14									0.00	0	200,000,000	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.91011			0.00	0		
Total VKE15 SPOT									0.00	0		
Total For VKE15									0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	99.90628			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	100.12437				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.88906				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.08458				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.18500	106.64189	4.18500	106.62989				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	71.28242	100.00000	71.12551				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.48e+017	742,108,487,017	546,406,723,06
Total for SPOT :										1.48e+017	742,108,487,017	546,406,723,06
Total Futures										1.48e+017	742,108,950,974	546,407,713,26
Total Options										8 488 900.00	13,414	93,67
Grand Total:										1.48e+017	742,108,964,388	546,407,806,95