



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.68139	75.80191	11.64889	75.97124			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.94337	72.81957	11.90934	72.99134			0.00	0	
ES33	On	05/08/2021	Bond Future			12.21601	73.61438	12.18040	73.78840			0.00	0	
ES33	On	04/11/2021	Bond Future			12.49651	70.64172	12.45928	70.81786			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.28338	74.12565	12.24013	74.37192			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.54378	70.64226	12.49837	70.89174			0.00	0	
ES42	On	05/08/2021	Bond Future			12.80810	71.41366	12.76048	71.66627			0.00	0	
ES42	On	04/11/2021	Bond Future			13.08236	67.93409	13.03239	68.18971			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			147.03250	147.03250	146.96694	146.96694			6,469,430.00	44	5,35
I2025	On	06/05/2021	Bond Future			148.60463	148.60463	148.53967	148.53967			0.00	0	
I2025	On	05/08/2021	Bond Future			148.72955	148.72955	148.66454	148.66454			0.00	0	

an
est

50
0
0
0

50

50

79

0

0

0

'9

'9

27

0

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
I2025	On	04/11/2021	Bond Future			150.38344	150.38344	150.31816	150.31816			0.00	0	
Total I2025 Future												6,469,430.00	44	5,32
Total For I2025												6,469,430.00	44	5,32
I2029	On	04/02/2021	Bond Future			102.79047	102.79047	102.77334	102.77334			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			102.74915	102.74915	102.73271	102.73271			0.00	0	
I2029	On	05/08/2021	Bond Future			103.89492	103.89492	103.87874	103.87874			0.00	0	
I2029	On	04/11/2021	Bond Future			103.89874	103.89874	103.88270	103.88270			0.00	0	
Total I2029 Future												0.00	0	2,22
Total For I2029												0.00	0	2,22
I2033	On	04/02/2021	Bond Future			96.54941	96.54941	96.42816	96.42816			0.00	0	7,77
I2033	On	06/05/2021	Bond Future			96.36501	96.36501	96.24317	96.24317			0.00	0	
I2033	On	05/08/2021	Bond Future			97.43952	97.43952	97.31686	97.31686			0.00	0	
I2033	On	04/11/2021	Bond Future			97.29715	97.29715	97.17346	97.17346			0.00	0	
Total I2033 Future												0.00	0	7,71
Total For I2033												0.00	0	7,71
I2038	On	04/02/2021	Bond Future			107.06281	107.06281	107.03946	107.03946			0.00	0	7,65
I2038	On	06/05/2021	Bond Future			108.20773	108.20773	108.18503	108.18503			0.00	0	
I2038	On	05/08/2021	Bond Future			107.69072	107.69072	107.66823	107.66823			0.00	0	
I2038	On	04/11/2021	Bond Future			108.88846	108.88846	108.86607	108.86607			0.00	0	
Total I2038 Future												0.00	0	7,65
Total For I2038												0.00	0	7,65
I2046	On	04/02/2021	Bond Future			96.15417	96.15417	95.81258	95.81258			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			95.39034	95.39034	95.04593	95.04593			0.00	0	
I2046	On	05/08/2021	Bond Future			96.45429	96.45429	96.10648	96.10648			0.00	0	
I2046	On	04/11/2021	Bond Future			95.71766	95.71766	95.36629	95.36629			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			96.78437	96.78437	96.23098	96.23098			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			97.81917	97.81917	97.26073	97.26073			0.00	0	
I2050	On	05/08/2021	Bond Future			96.98010	96.98010	96.41595	96.41595			0.00	0	
I2050	On	04/11/2021	Bond Future			98.05866	98.05866	97.48847	97.48847			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			7.15925	117.19291	7.16501	117.16309		6.97	106,997,126.83	913	79,6
R186	On	06/05/2021	Bond Future			7.33167	118.41724	7.33756	118.38818		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.51288	114.42781	7.51900	114.39909		6.24	0.00	0	
R186	On	04/11/2021	Bond Future			7.70194	115.67450	7.70836	115.64587		6.17	0.00	0	

Contract 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												106,997,126.83	913	79,6'
R186	On	04/02/2021	Bond Future	8.16	Call			5,166.84000	5.16684	5,174,970	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			158.91000	0.15891	137,220	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,211.24000	5.21124	5,220,360	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			154.38000	0.15438	133,680	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,122.54000	5.12254	5,129,650	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			163.56000	0.16356	140,850	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,469.48000	4.46948	4,458,060	7.44	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			248.14000	0.24814	206,900	7.44	0.00	0	15,1'
R186	On	06/05/2021	Bond Future	10.77	Call			15,462.45000	15.46245	15,491,520	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			1.86000	0.00186	1,870	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,503.42000	15.50342	15,532,500	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			1.80000	0.00180	1,820	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,421.45000	15.42145	15,450,530	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			1.91000	0.00191	1,930	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,772.93000	5.77293	5,786,890	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			751.43000	0.75143	736,670	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,807.55000	5.80755	5,821,620	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			741.75000	0.74175	727,100	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,738.38000	5.73838	5,752,220	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			761.22000	0.76122	746,340	6.79	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,680.36000	3.68036	3,770,600	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,906.93000	1.90693	1,968,540	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,624.54000	3.62454	3,714,900	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,938.58000	1.93858	2,000,310	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,652.41000	3.65241	3,742,700	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,922.71000	1.92271	1,984,370	6.31	0.00	0	
Total R186 Option												0.00	0	15,1'
Total For R186												106,997,126.83	913	94,7'
R197	On	04/02/2021	Bond Future			316.89237	316.89237	316.90100	316.90100			0.00	0	2,4'
R197	On	06/05/2021	Bond Future			320.28025	320.28025	320.29164	320.29164			0.00	0	
R197	On	05/08/2021	Bond Future			315.83876	315.83876	315.85184	315.85184			0.00	0	
R197	On	04/11/2021	Bond Future			319.35144	319.35144	319.36563	319.36563			0.00	0	
Total R197 Future												0.00	0	2,4'
Total For R197												0.00	0	2,4'
R202	On	04/02/2021	Bond Future			212.89509	212.89509	212.84967	212.84967			0.00	0	7,8'
R202	On	06/05/2021	Bond Future			215.17127	215.17127	215.12721	215.12721			0.00	0	
R202	On	05/08/2021	Bond Future			213.31439	213.31439	213.27078	213.27078			0.00	0	
R202	On	04/11/2021	Bond Future			215.68659	215.68659	215.64333	215.64333			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,82
Total For R202												0.00	0	7,82
R2023	On	04/02/2021	Bond Future			4.56738	109.63263	4.44355	109.88254		1.49	0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.61659	106.87132	4.47396	107.12480		1.72	0.00	0	
R2023	On	05/08/2021	Bond Future			4.65604	108.03737	4.48841	108.29418		1.46	0.00	0	
R2023	On	04/11/2021	Bond Future			4.70252	105.30665	4.50116	105.56662		1.31	0.00	0	
Total R2023 Future												0.00	0	31,35
R2023	On	04/02/2021	Bond Future	6.33	Call			3,726.58000	3.72658	3,476,680	2.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.01000	0.00001	0,020	2.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,745.88000	3.74588	3,495,980	2.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.01000	0.00001	0,020	2.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,707.27000	3.70727	3,457,380	2.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.01000	0.00001	0,030	2.08	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.01000	0.00001	0,040	2.05	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,310.65000	5.31065	5,057,210	2.05	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.01000	0.00001	0,050	2.05	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,327.28000	5.32728	5,073,840	2.05	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.01000	0.00001	0,050	2.05	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,343.91000	5.34391	5,090,460	2.05	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,399.93000	1.39993	1,206,570	1.64	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			149.35000	0.14935	212,800	1.64	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,375.61000	1.37561	1,182,850	1.64	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			155.24000	0.15524	219,290	1.64	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,387.75000	1.38775	1,194,700	1.64	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			152.27000	0.15227	216,030	1.64	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			317.04000	0.31704	423,570	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			852.66000	0.85266	698,280	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			312.93000	0.31293	418,520	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			834.87000	0.83487	682,340	1.35	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			320.82000	0.32082	428,260	1.35	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			843.93000	0.84393	690,490	1.36	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,35
R2030	On	04/02/2021	Bond Future			9.13591	93.33799	9.14256	93.29967		12.12	15,400,768.35	165	111,05
R2030	On	06/05/2021	Bond Future			9.33946	94.31355	9.34625	94.27569		11.58	0.00	0	
R2030	On	05/08/2021	Bond Future			9.55574	91.33741	9.56276	91.29962		10.96	0.00	0	
R2030	On	04/11/2021	Bond Future			9.76788	92.33286	9.77516	92.29496		10.83	0.00	0	
Total R2030 Future												15,400,768.35	165	111,05
R2030	On	04/02/2021	Bond Future	9.16	Call			1,982.62000	1.98262	1,948,250	12.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put			1,882.20000	1.88220	1,809,510	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,527.05000	1.52705	1,453,820	12.16	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			2,601.00000	2.60100	2,564,710	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,415.65000	1.41565	1,341,040	12.20	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			5,900.26000	5.90026	5,846,230	11.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,104.21000	2.10421	2,070,260	12.08	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			5,001.67000	5.00167	4,937,430	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			409.13000	0.40913	383,210	11.42	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,995.11000	1.99511	1,922,120	12.03	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,909.99000	1.90999	1,837,250	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			2,428.49000	2.42849	2,393,580	12.16	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			398.62000	0.39862	373,400	11.41	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,848.76000	2.84876	2,771,170	11.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,202.09000	1.20209	1,162,820	11.81	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,163.58000	6.16358	6,180,510	13.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			258.15000	0.25815	242,440	11.35	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			1,774.01000	1.77401	1,701,740	12.08	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,012.65000	2.01265	1,978,330	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,854.72000	1.85472	1,782,080	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,952.85000	1.95285	1,918,430	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			321.28000	0.32128	299,890	13.29	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			1,865.01000	1.86501	1,830,340	12.03	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			5,052.50000	5.05250	4,988,960	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			2,501.17000	2.50117	2,522,130	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			3,208.35000	3.20835	3,191,450	11.56	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,530.92000	8.53092	8,500,010	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			429.95000	0.42995	436,900	10.96	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,210.77000	5.21077	5,237,710	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,422.20000	3.42220	3,403,740	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,319.90000	2.31990	2,339,300	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			4,756.56000	4.75656	4,782,510	12.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,629.20000	1.62920	1,617,290	12.17	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			12,178.97000	12.17897	12,215,160	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			2,635.90000	2.63590	2,657,680	11.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			12,090.95000	12.09095	12,127,090	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			147.55000	0.14755	145,830	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,987.88000	7.98788	8,020,000	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			626.30000	0.62630	620,560	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,134.96000	12.13496	12,171,130	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			1,446.81000	1.44681	1,435,890	12.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	10.95	Put		467.01000	0.46701	462,480	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,752.55000	4.75255	4,730,230	11.28	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,467.03000	1.46703	1,482,570	11.28	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		3,062.17000	3.06217	3,046,090	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		145.08000	0.14508	143,390	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		142.65000	0.14265	140,980	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		8,870.44000	8.87044	8,903,770	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,985.39000	2.98539	3,000,240	10.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,169.29000	6.16929	6,197,900	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,652.35000	1.65235	1,643,170	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,094.57000	6.09457	6,123,050	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,678.49000	1.67849	1,669,180	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,131.90000	6.13190	6,160,440	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,670.90000	12.67090	12,706,910	11.93	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		246.43000	0.24643	244,650	11.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		5,193.66000	5.19366	5,166,080	10.59	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,817.33000	1.81733	1,827,540	10.59	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,594.89000	3.59489	3,571,950	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,665.37000	1.66537	1,656,120	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,363.06000	6.36306	6,471,960	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,148.99000	2.14899	2,219,990	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,080.01000	1.08001	1,135,600	11.70	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,292.93000	6.29293	6,402,080	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,176.81000	2.17681	2,248,060	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,327.96000	6.32796	6,436,990	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,162.85000	2.16285	2,233,980	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		9,203.32000	9.20332	9,238,830	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		911.13000	0.91113	984,540	10.16	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,955.96000	6.95596	7,010,240	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,522.61000	1.52261	1,614,790	10.18	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,234.20000	9.23420	9,327,690	11.70	0.00	0	
Total R2030 Option											0.00	0	20,30
Total For R2030											15,400,768.35	165	131,35
R2032	On	04/02/2021	Bond Future			10.11760	90.66148	10.11447	90.68035	14.17	48,685,214.76	537	117,67
R2032	On	06/05/2021	Bond Future			10.33536	87.46440	10.33197	87.48422	14.28	0.00	0	
R2032	On	05/08/2021	Bond Future			10.56068	88.41909	10.55706	88.43959	12.99	0.00	0	
R2032	On	04/11/2021	Bond Future			10.79180	85.23755	10.78797	85.25857	13.36	0.00	0	
Total R2032 Future											48,685,214.76	537	117,67
R2032	On	04/02/2021	Bond Future	9.62	Call		961.85000	0.96185	930,430	13.78	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 Interr
R2032	On	04/02/2021	Bond Future	9.62	Put		4,013.99000	4.01399	4,001,440	13.78	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		980.99000	0.98099	949,310	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,969.99000	3.96999	3,957,180	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		461.51000	0.46151	439,650	13.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		4,923.06000	4.92306	4,886,710	15.37	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		942.82000	0.94282	911,670	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		805.89000	0.80589	788,410	15.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		4,058.16000	4.05816	4,045,880	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,627.93000	8.62793	8,636,710	13.11	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		120.82000	0.12082	110,730	13.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,631.23000	5.63123	5,628,240	13.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		530.78000	0.53078	529,750	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,261.56000	3.26156	3,246,050	14.35	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,118.53000	10.11853	10,097,680	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		523.94000	0.52394	522,910	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,161.47000	10.16147	10,140,610	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		517.18000	0.51718	516,140	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,075.61000	10.07561	10,054,760	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,116.14000	12.11614	12,095,420	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		280.55000	0.28055	279,650	15.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,273.08000	3.27308	3,277,390	14.35	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,528.16000	6.52816	6,497,790	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,139.39000	2.13939	2,129,520	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,566.04000	6.56604	6,535,670	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,124.58000	2.12458	2,114,710	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,490.34000	6.49034	6,459,720	13.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,154.31000	2.15431	2,144,190	13.92	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,802.65000	9.80265	9,873,940	12.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,258.14000	1.25814	1,308,410	12.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,300.57000	7.30057	7,346,640	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,037.76000	1.03776	1,082,930	14.43	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,336.80000	7.33680	7,382,700	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,489.40000	2.48940	2,556,490	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,474.98000	2.47498	2,541,900	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,264.39000	7.26439	7,310,620	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,503.91000	2.50391	2,571,160	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,483.79000	7.48379	7,562,300	12.62	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,995.37000	1.99537	2,052,860	12.62	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,210.73000	11.21073	11,234,880	14.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2032 Option												0.00	0	5,97
Total For R2032												48,685,214.76	537	123,64
R2035	On	04/02/2021	Bond Future			10.94391	89.28548	10.90522	89.53039		15.91	38,303,470.92	429	98,64
R2035	On	06/05/2021	Bond Future			11.16993	85.74457	11.12951	85.99282		16.24	0.00	0	
R2035	On	05/08/2021	Bond Future			11.40711	86.68030	11.36487	86.93169		14.83	0.00	0	
R2035	On	04/11/2021	Bond Future			11.64926	83.15008	11.60517	83.40447		15.19	0.00	0	
Total R2035 Future												38,303,470.92	429	98,64
R2035	On	04/02/2021	Bond Future	10.05	Call			489.01000	0.48901	421,890	14.57	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			6,175.89000	6.17589	6,353,680	14.57	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			3,249.20000	3.24920	3,044,800	16.08	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			1,778.75000	1.77875	1,819,260	16.08	0.00	0	64
R2035	On	04/02/2021	Bond Future	10.06	Call			501.55000	0.50155	432,740	14.58	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			6,118.80000	6.11880	6,294,900	14.58	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			476.78000	0.47678	411,250	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			6,233.37000	6.23337	6,412,750	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			609.39000	0.60939	526,560	14.67	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,672.34000	5.67234	5,834,420	14.67	0.00	0	64
R2035	On	06/05/2021	Bond Future	12.91	Call			10,646.08000	10.64608	10,447,570	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			659.58000	0.65958	709,320	17.69	0.00	0	64
R2035	On	06/05/2021	Bond Future	10.40	Put			6,361.56000	6.36156	6,509,570	15.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			10,044.18000	10.04418	9,851,790	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			777.07000	0.77707	832,930	17.69	0.00	0	1,64
R2035	On	06/05/2021	Bond Future	10.81	Put			4,684.08000	4.68408	4,805,770	15.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			3,866.08000	3.86608	3,974,840	16.06	0.00	0	54
R2035	On	06/05/2021	Bond Future	11.15	Put			3,561.85000	3.56185	3,661,990	16.15	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			3,687.83000	3.68783	3,539,720	16.15	0.00	0	64
R2035	On	06/05/2021	Bond Future	10.24	Put			7,117.34000	7.11734	7,281,020	15.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,371.80000	1.37180	1,287,230	15.17	0.00	0	74
R2035	On	06/05/2021	Bond Future	12.37	Call			8,366.49000	8.36649	8,194,010	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,690.66000	1.69066	1,590,420	15.34	0.00	0	64
R2035	On	06/05/2021	Bond Future	11.55	Call			5,093.31000	5.09331	4,894,470	16.56	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,562.51000	2.56251	2,611,920	16.56	0.00	0	1,64
R2035	On	06/05/2021	Bond Future	12.02	Call			6,973.10000	6.97310	6,744,380	17.29	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,744.22000	1.74422	1,763,750	17.29	0.00	0	74
R2035	On	06/05/2021	Bond Future	12.36	Call			8,325.57000	8.32557	8,153,630	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,683.43000	2.68343	2,556,870	15.81	0.00	0	1,64
R2035	On	06/05/2021	Bond Future	11.32	Call			4,256.29000	4.25629	4,089,110	16.31	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			3,095.71000	3.09571	3,176,780	16.31	0.00	0	74
R2035	On	06/05/2021	Bond Future	10.05	Call			1,046.20000	1.04620	1,013,030	15.17	0.00	0	54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	11.05	Call		3,374.62000	3.37462	3,235,130	16.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		1,226.66000	1.22666	1,302,970	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,213.58000	1.21358	1,289,350	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,284.71000	8.28471	8,113,310	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		1,239.85000	1.23985	1,316,700	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,025.67000	2.02567	1,913,790	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		5,705.90000	5.70590	5,842,270	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		8,092.39000	8.09239	8,307,470	15.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.06000	0.00006	0,050	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,392.35000	51.39235	51,643,730	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.06000	0.00006	0,060	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,275.64000	51.27564	51,527,030	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.06000	0.00006	0,060	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		51,159.06000	51.15906	51,410,450	13.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		10,174.15000	10.17415	10,422,620	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,622.50000	1.62250	1,616,580	14.28	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,760.85000	10.76085	11,011,690	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,470.19000	1.47019	1,466,640	14.28	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,246.31000	5.24631	5,178,170	15.39	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,956.35000	7.95635	7,850,370	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,855.17000	2.85517	3,003,580	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,890.30000	7.89030	7,785,370	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,894.40000	2.89440	3,043,860	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		7,923.30000	7.92330	7,817,840	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,472.40000	6.47240	6,691,230	14.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,284.94000	2.28494	2,267,910	14.40	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,552.28000	12.55228	12,382,440	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,092.28000	1.09228	1,176,830	16.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,351.00000	3.35100	3,315,440	14.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,874.73000	2.87473	3,023,660	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,415.02000	4.41502	4,601,270	15.39	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		8,284.69000	8.28469	8,522,050	14.40	0.00	0	
Total R2035 Option											0.00	0	15,47
Total For R2035											38,303,470.92	429	114,11
R2037	On	04/02/2021	Bond Future			11.16768	80.52786	11.13907	80.70703	17.92	29,312,141.04	364	129,30
R2037	On	06/05/2021	Bond Future			11.39357	81.36966	11.36365	81.55145	17.35	0.00	0	
R2037	On	05/08/2021	Bond Future			11.63248	78.00204	11.60118	78.18624	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future			11.86384	78.85241	11.83120	79.03887	16.23	0.00	0	
Total R2037 Future											29,312,141.04	364	129,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.28	Call		516.25000	0.51625	459,860	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		6,191.25000	6.19125	6,314,030	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		528.98000	0.52898	471,090	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		832.26000	0.83226	813,060	19.27	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,797.36000	5.79736	5,598,990	19.27	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,478.99000	5.47899	5,281,320	19.11	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		913.75000	0.91375	895,250	19.11	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		5,115.47000	5.11547	5,206,100	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		14,051.29000	14.05129	13,873,920	19.92	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		23.15000	0.02315	24,950	19.92	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,606.49000	1.60649	1,486,160	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,451.36000	3.45136	3,510,200	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		610.18000	0.61018	543,170	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		6,248.30000	6.24830	6,372,480	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		6,134.50000	6.13450	6,255,780	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		503.73000	0.50373	448,740	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,800.55000	5.80055	5,912,710	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		10,323.89000	10.32389	10,496,160	16.39	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		97.08000	0.09708	90,180	16.39	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		814.34000	0.81434	725,800	16.69	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		7,586.78000	7.58678	7,473,550	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,535.71000	1.53571	1,604,270	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,625.35000	7.62535	7,511,700	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,520.45000	1.52045	1,588,590	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,664.00000	7.66400	7,549,920	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,505.32000	1.50532	1,573,030	18.89	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,760.04000	2.76004	2,828,620	17.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,535.65000	6.53565	6,420,720	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,794.57000	2.79457	2,863,840	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,572.97000	6.57297	6,457,700	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,777.24000	2.77724	2,846,170	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,610.35000	6.61035	6,494,730	17.75	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,193.69000	8.19369	8,137,970	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,787.46000	2.78746	2,918,200	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,128.81000	8.12881	8,073,950	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,825.01000	2.82501	2,956,610	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,161.22000	8.16122	8,105,940	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,806.18000	2.80618	2,937,360	17.51	0.00	0	
Total R2037 Option											0.00	0	1,25

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 For R2037										29,312,141.04	364	130,62
R2040 On 04/02/2021 Bond Future			11.28991	82.45900	11.24054	82.78768		18.22		18,883,111.00	229	78,95
R2040 On 06/05/2021 Bond Future			11.51151	83.32100	11.45994	83.65390		17.82		0.00	0	
R2040 On 05/08/2021 Bond Future			11.74581	79.72436	11.69188	80.06133		17.25		0.00	0	
R2040 On 04/11/2021 Bond Future			11.97230	80.59356	11.91606	80.93445		16.57		0.00	0	
Total R2040 Future										18,883,111.00	229	78,95
R2040 On 04/02/2021 Bond Future	10.41	Call			552.02000	0.55202	456,720	16.59		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			6,412.69000	6.41269	6,646,070	16.59		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			566.27000	0.56627	468,650	16.61		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Put			7,488.54000	7.48854	7,757,040	16.33		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			346.75000	0.34675	286,570	16.33		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			3,848.13000	3.84813	3,569,530	18.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Put			8,662.58000	8.66258	8,962,950	16.33		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			210.20000	0.21020	181,890	16.33		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			4,591.21000	4.59121	4,291,850	19.12		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			6,473.24000	6.47324	6,708,830	16.58		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			13,189.48000	13.18948	13,513,920	16.33		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			32.70000	0.03270	28,460	16.33		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.42	Put			6,352.48000	6.35248	6,583,540	16.61		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			538.01000	0.53801	444,920	16.58		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			1,361.08000	1.36108	1,390,400	19.12		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.57	Put			1,694.11000	1.69411	1,744,190	18.75		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			12,529.05000	12.52905	12,852,230	16.33		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			43.36000	0.04336	37,860	16.33		0.00	0	80
R2040 On 06/05/2021 Bond Future	12.43	Put			1,754.71000	1.75471	1,846,310	19.30		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			7,705.02000	7.70502	7,466,650	19.32		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			1,737.51000	1.73751	1,832,040	19.32		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			7,625.01000	7.62501	7,380,940	19.28		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			3,529.88000	3.52988	3,651,710	17.91		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			4,301.52000	4.30152	4,090,450	17.91		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			11,679.28000	11.67928	11,404,020	19.44		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			1,772.04000	1.77204	1,860,870	19.28		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			636.45000	0.63645	694,090	19.44		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.43	Call			7,664.98000	7.66498	7,423,680	19.30		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			6,314.61000	6.31461	6,504,820	16.99		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			2,063.97000	2.06397	1,921,280	16.99		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Call			7,480.37000	7.48037	7,138,190	18.26		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			2,776.28000	2.77628	2,771,070	18.26		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			7,520.32000	7.52032	7,177,340	18.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.49	Put		2,759.47000	2.75947	2,753,460	18.27		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,440.70000	7.44070	7,099,090	18.24		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,726.09000	2.72609	2,513,580	16.45		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		5,030.43000	5.03043	5,124,860	17.04		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,132.83000	4.13283	3,890,290	17.04		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,534.84000	16.53484	16,216,840	18.75		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,793.44000	2.79344	2,788,800	18.24		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		348.94000	0.34894	367,910	18.75		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,919.71000	6.91971	7,044,170	16.45		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,597.27000	8.59727	8,343,860	17.70		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,962.83000	2.96283	3,050,310	17.70		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,631.35000	8.63135	8,381,850	17.72		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,943.07000	2.94307	3,034,460	17.72		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,563.24000	8.56324	8,305,890	17.68		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,982.71000	2.98271	3,066,250	17.68		0.00	0	
Total R2040 Option												0.00	0	7,50
Total For R2040												18,883,111.00	229	86,45
R2044	On	04/02/2021	Bond Future			11.37542	78.94887	11.34128	79.17561	19.19		12,079,177.11	153	48,26
R2044	On	06/05/2021	Bond Future			11.59037	79.77426	11.55467	80.00402	18.74		0.00	0	
R2044	On	05/08/2021	Bond Future			11.81754	76.26409	11.78016	76.49678	18.12		0.00	0	
R2044	On	04/11/2021	Bond Future			12.03689	77.09554	11.99786	77.33107	17.40		0.00	0	
Total R2044 Future												12,079,177.11	153	48,26
R2044	On	04/02/2021	Bond Future	10.84	Call		1,131.40000	1.13140	1,068,120	18.45		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,592.76000	4.59276	4,756,220	18.45		0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		293.90000	0.29390	272,730	17.29		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,857.19000	7.85719	8,062,760	17.29		0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		12,738.39000	12.73839	12,961,310	17.22		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		145.93000	0.14593	134,420	17.22		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		358.66000	0.35866	333,800	17.41		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,381.14000	7.38114	7,583,020	17.41		0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		43.28000	0.04328	39,460	17.22		0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call		368.72000	0.36872	343,270	17.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,314.40000	7.31440	7,515,690	17.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		348.81000	0.34881	324,460	17.39		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,448.20000	7.44820	7,650,590	17.39		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,687.55000	9.68755	9,902,780	17.22		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,543.83000	7.54383	7,400,970	20.44		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,289.39000	7.28939	7,149,500	20.32		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,385.37000	4.38537	4,540,720	18.62		0.00	0	3,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.79	Call		4,689.76000	4.68976	4,590,280	19.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,196.41000	3.19641	3,326,690	19.10	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,562.59000	4.56259	4,721,040	18.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,222.63000	3.22263	3,151,320	18.57	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,903.38000	1.90338	1,992,750	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,831.93000	1.83193	1,918,830	20.44	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,101.49000	5.10149	4,993,390	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,926.92000	2.92692	3,048,580	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,247.06000	7.24706	7,107,680	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,932.88000	1.93288	2,023,260	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,532.57000	5.53257	5,707,320	18.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		7,400.97000	7.40097	7,602,300	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,534.42000	1.53442	1,505,990	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,376.37000	3.37637	3,301,960	18.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,918.16000	1.91816	2,008,030	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,331.58000	7.33158	7,191,190	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,501.74000	2.50174	2,446,730	18.25	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,562.93000	7.56293	7,391,450	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,670.92000	2.67092	2,732,130	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,484.15000	7.48415	7,313,390	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,703.60000	2.70360	2,765,530	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,523.42000	7.52342	7,352,290	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,687.10000	2.68710	2,748,660	19.41	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,164.06000	3.16406	3,216,930	18.59	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,332.06000	8.33206	8,153,610	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,143.53000	3.14353	3,200,610	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,266.21000	8.26621	8,079,580	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,184.71000	3.18471	3,233,610	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,299.11000	8.29911	8,116,450	18.59	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											12,079,177.11	153	67,65
R2048	On	04/02/2021	Bond Future			11.28239	82.61134	11.24805	82.84606	18.45	9,748,138.12	118	115,44
R2048	On	06/05/2021	Bond Future			11.48485	79.06379	11.44895	79.30161	19.11	0.00	0	
R2048	On	05/08/2021	Bond Future			11.69660	79.92660	11.65903	80.16747	17.53	0.00	0	
R2048	On	04/11/2021	Bond Future			11.91142	76.38582	11.87215	76.62960	17.67	0.00	0	
Total R2048 Future											9,748,138.12	118	115,44
R2048	On	04/02/2021	Bond Future	10.47	Call		553.84000	0.55384	517,680	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		6,224.05000	6.22405	6,422,610	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		568.29000	0.56829	531,450	16.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.46	Put		6,287.37000	6.28737	6,486,700	16.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,383.11000	4.38311	4,551,100	17.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,202.88000	1.20288	1,136,150	17.60	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		11,227.10000	11.22710	11,455,330	16.38	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		76.39000	0.07639	69,900	16.38	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		6,161.11000	6.16111	6,358,990	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,819.33000	1.81933	1,913,780	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,512.96000	3.51296	3,372,690	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,634.18000	4.63418	4,807,640	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,085.00000	1.08500	1,023,740	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		539.64000	0.53964	504,250	16.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,503.23000	7.50323	7,303,010	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,906.49000	1.90649	1,944,090	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,542.88000	7.54288	7,345,910	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,888.14000	1.88814	1,928,990	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,463.64000	7.46364	7,259,980	20.52	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,924.99000	1.92499	1,959,150	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,732.48000	2.73248	2,680,500	18.58	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,850.58000	7.85058	7,561,570	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,711.91000	2.71191	2,663,770	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,886.56000	7.88656	7,601,840	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,691.25000	2.69125	2,647,400	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,814.42000	7.81442	7,521,570	18.58	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,651.51000	8.65151	8,478,340	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3,034.19000	3.03419	3,104,800	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,685.44000	8.68544	8,511,910	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3,014.09000	3.01409	3,084,340	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,617.62000	8.61762	8,444,800	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,054.41000	3.05441	3,125,370	19.04	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											9,748,138.12	118	119,72
R209	On	04/02/2021	Bond Future			10.63175	69.62756	10.59710	69.82246	18.51	66,424,692.24	954	26,19
R209	On	06/05/2021	Bond Future			10.82575	67.21538	10.78969	67.41293	18.48	95,781,916.50	1,425	4,67
R209	On	05/08/2021	Bond Future			11.02469	67.94901	10.98719	68.14908	16.79	0.00	0	
R209	On	04/11/2021	Bond Future			11.22661	65.54927	11.18765	65.75172	17.41	0.00	0	
Total R209 Future											162,206,608.74	2,379	30,86
R209	On	04/02/2021	Bond Future	10.11	Call		1,047.51000	1.04751	964,800	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,875.38000	3.87538	3,987,570	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,066.25000	1.06625	982,630	18.08	0.00	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	10.12	Put		3,834.37000	3.83437	3,945,650	18.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,028.99000	1.02899	947,180	18.05	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,916.68000	3.91668	4,029,770	18.05	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,644.88000	1.64488	1,705,850	19.77	8,529,250.00	5,000	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,975.30000	4.97530	5,106,840	18.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		854.17000	0.85417	891,360	20.06	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		8,147.22000	8.14722	7,987,500	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,710.83000	2.71083	2,798,240	18.73	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,976.29000	5.97629	6,122,400	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,430.26000	1.43026	1,378,820	17.75	4,136,460.00	3,000	
R209	On	06/05/2021	Bond Future	11.60	Call		5,887.40000	5.88740	5,750,820	19.77	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,110.57000	8.11057	7,951,160	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		883.14000	0.88314	921,280	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,915.13000	1.91513	1,849,120	18.00	2,773,680.00	1,500	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,657.70000	4.65770	4,535,050	19.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,198.12000	2.19812	2,273,020	19.11	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		8,220.65000	8.22065	8,060,290	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		7,111.98000	7.11198	7,271,200	17.53	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,034.76000	1.03476	996,430	17.53	4,982,150.00	5,000	3,7!
R209	On	06/05/2021	Bond Future	11.00	Call		3,851.19000	3.85119	3,741,050	18.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		873.39000	0.87339	911,220	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,183.92000	8.18392	8,023,880	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		863.73000	0.86373	901,240	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,732.81000	2.73281	2,645,960	18.34	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,786.05000	3.78605	3,896,750	18.34	9,741,875.00	2,500	3,7!
R209	On	05/08/2021	Bond Future	11.81	Put		2,194.59000	2.19459	2,194,870	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,328.46000	6.32846	6,121,540	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,230.14000	2.23014	2,223,290	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,359.32000	6.35932	6,155,970	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,212.31000	2.21231	2,209,030	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,390.23000	6.39023	6,190,440	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,333.20000	7.33320	7,273,040	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,401.29000	2.40129	2,543,580	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,273.96000	7.27396	7,207,220	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,435.06000	2.43506	2,570,770	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,303.56000	7.30356	7,240,110	18.68	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,418.13000	2.41813	2,557,130	18.68	0.00	0	
Total R209 Option											30,163,415.00	17,000	38,37
Total For R209											192,370,023.74	19,379	69,24

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	04/02/2021			192.59596	192.59596	192.56751	192.56751			0.00	0	1,25
R210	On	06/05/2021			191.93873	191.93873	191.91171	191.91171			0.00	0	
R210	On	05/08/2021			194.07923	194.07923	194.05277	194.05277			0.00	0	
R210	On	04/11/2021			193.49462	193.49462	193.46844	193.46844			0.00	0	
Total R210 Future											0.00	0	1,25
Total For R210											0.00	0	1,25
R212	On	04/02/2021			169.96088	169.96088	169.97266	169.97266			0.00	0	6,34
R212	On	06/05/2021			171.77828	171.77828	171.79166	171.79166			0.00	0	
R212	On	05/08/2021			171.35932	171.35932	171.37367	171.37367			0.00	0	
R212	On	04/11/2021			173.26503	173.26503	173.28007	173.28007			0.00	0	
Total R212 Future											0.00	0	6,34
Total For R212											0.00	0	6,34
R213	On	04/02/2021			9.61946	86.48378	9.62111	86.47447		13.57	0.00	0	8,94
R213	On	06/05/2021			9.81869	83.85867	9.82027	83.85002		13.49	0.00	0	
R213	On	05/08/2021			10.02762	84.77371	10.02918	84.76543		12.26	0.00	0	
R213	On	04/11/2021			10.24307	82.16785	10.24464	82.15977		12.66	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	9.40	Call			1,430.84000	1.43084	1,401,420	13.49	0.00	0	
R213	On	04/02/2021	9.40	Put			2,689.87000	2.68987	2,651,140	13.49	0.00	0	
R213	On	04/02/2021	9.41	Call			1,454.50000	1.45450	1,425,030	13.50	0.00	0	
R213	On	04/02/2021	9.41	Put			2,656.06000	2.65606	2,617,280	13.50	0.00	0	
R213	On	04/02/2021	9.39	Call			1,407.42000	1.40742	1,378,050	13.49	0.00	0	
R213	On	04/02/2021	9.39	Put			2,723.98000	2.72398	2,685,300	13.49	0.00	0	
R213	On	06/05/2021	11.91	Put			276.71000	0.27671	275,530	14.65	0.00	0	
R213	On	06/05/2021	11.89	Call			10,662.88000	10.66288	10,670,320	14.65	0.00	0	
R213	On	06/05/2021	11.89	Put			284.94000	0.28494	283,730	14.65	0.00	0	
R213	On	06/05/2021	11.90	Call			10,704.56000	10.70456	10,712,010	14.65	0.00	0	
R213	On	06/05/2021	11.90	Put			280.80000	0.28080	279,600	14.65	0.00	0	
R213	On	06/05/2021	11.91	Call			10,746.25000	10.74625	10,753,720	14.65	0.00	0	
R213	On	05/08/2021	10.14	Put			3,146.07000	3.14607	3,129,880	12.36	0.00	0	20
R213	On	05/08/2021	9.34	Put			5,565.83000	5.56583	5,546,580	11.76	0.00	0	
R213	On	05/08/2021	9.34	Call			1,799.50000	1.79950	1,788,530	11.76	0.00	0	20
R213	On	05/08/2021	10.86	Put			1,834.50000	1.83450	1,825,590	13.16	0.00	0	
R213	On	05/08/2021	10.84	Call			6,020.14000	6.02014	6,019,460	13.13	0.00	0	
R213	On	05/08/2021	10.84	Put			1,861.23000	1.86123	1,852,270	13.13	0.00	0	
R213	On	05/08/2021	10.78	Call			5,805.33000	5.80533	5,804,490	13.05	0.00	0	
R213	On	05/08/2021	10.78	Put			1,944.54000	1.94454	1,935,420	13.05	0.00	0	20
R213	On	05/08/2021	10.14	Call			3,731.42000	3.73142	3,723,510	12.36	0.00	0	
R213	On	05/08/2021	10.85	Call			6,056.27000	6.05627	6,055,610	13.15	0.00	0	

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	05/08/2021	Bond Future	10.85	Put		1,847.82000	1.84782	1,838,880	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,092.45000	6.09245	6,091,820	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,272.20000	2.27220	2,349,530	13.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,556.38000	6.55638	6,641,640	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,258.28000	2.25828	2,335,460	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,488.08000	6.48808	6,573,660	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,285.91000	2.28591	2,363,410	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,522.35000	6.52235	6,607,760	13.49	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021	Bond Future			11.11661	66.11606	11.07183	66.36587	20.23	0.00	0	15,47
R214	On	06/05/2021	Bond Future			11.31086	63.53024	11.26424	63.78327	20.26	0.00	0	
R214	On	05/08/2021	Bond Future			11.51314	64.22360	11.46459	64.47969	18.39	0.00	0	
R214	On	04/11/2021	Bond Future			11.71806	61.64610	11.66754	61.90522	19.14	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		695.47000	0.69547	614,310	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		5,136.36000	5.13636	5,305,010	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		709.38000	0.70938	627,140	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		5,088.00000	5.08800	5,255,570	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		681.67000	0.68167	601,590	19.34	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		5,184.91000	5.18491	5,354,640	19.34	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,571.17000	6.57117	6,379,590	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,553.71000	1.55371	1,615,160	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,604.04000	6.60404	6,412,020	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,539.07000	1.53907	1,600,080	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,636.96000	6.63696	6,444,490	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,524.55000	1.52455	1,585,110	22.00	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,765.91000	2.76591	2,758,990	19.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,580.42000	5.58042	5,318,410	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,799.30000	2.79930	2,793,380	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,612.75000	5.61275	5,350,240	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,782.55000	2.78255	2,776,130	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,645.13000	5.64513	5,382,120	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,874.01000	6.87401	6,698,380	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,914.03000	2.91403	2,997,520	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,810.60000	6.81060	6,636,800	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,943.01000	2.94301	3,028,330	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,842.40000	6.84240	6,667,580	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,928.58000	2.92858	3,012,880	20.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	15,47
Total for Bond										478,248,601.87	22,331	1,065,9€
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/02/2021 GOVI			735.50300	735.50300	736.65000	736.65000				14,710,060.00	2	96
GOVI On 06/05/2021 GOVI			743.18500	743.18500	744.34600	744.34600				0.00	0	
GOVI On 05/08/2021 GOVI			751.20600	751.20600	752.38100	752.38100				0.00	0	
GOVI On 04/11/2021 GOVI			759.46800	759.46800	760.65600	760.65600				0.00	0	
Total GOVI Future										14,710,060.00	2	96
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			143,000.00000	14.30000	154,470,000			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			143,100.00000	14.31000	154,570,000			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			142,900.00000	14.29000	154,370,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			656,760.00000	65.67600	645,150,000			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			656,660.00000	65.66600	645,050,000			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			656,560.00000	65.65600	644,950,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			332,510.00000	33.25100	320,760,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			332,410.00000	33.24100	320,660,000		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			332,310.00000	33.23100	320,560,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			322,460.00000	32.24600	310,580,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call			322,360.00000	32.23600	310,480,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			322,560.00000	32.25600	310,680,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												14,710,060.00	2	9€
Total for GOVI												14,710,060.00	2	9€
AL37	On	04/02/2021	Index Future			775.40500	775.40500	775.34000	775.34000			0.00	0	
AL37	On	06/05/2021	Index Future			783.50500	783.50500	783.44100	783.44100			0.00	0	
AL37	On	05/08/2021	Index Future			791.96000	791.96000	791.89700	791.89700			0.00	0	
AL37	On	04/11/2021	Index Future			800.67100	800.67100	800.60800	800.60800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			851.71400	851.71400	851.83200	851.83200			0.00	0	
AL7T	On	06/05/2021	Index Future			860.61100	860.61100	860.73200	860.73200			0.00	0	
AL7T	On	05/08/2021	Index Future			869.89900	869.89900	870.02200	870.02200			0.00	0	
AL7T	On	04/11/2021	Index Future			879.46600	879.46600	879.59200	879.59200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			744.62600	744.62600	745.88900	745.88900			7,446,260.00	1	2€
ALBI	On	06/05/2021	Index Future			752.40400	752.40400	753.68200	753.68200			0.00	0	
ALBI	On	05/08/2021	Index Future			760.52400	760.52400	761.81700	761.81700			0.00	0	
ALBI	On	04/11/2021	Index Future			768.88800	768.88800	770.19600	770.19600			0.00	0	
Total ALBI Future												7,446,260.00	1	2€
Total For ALBI												7,446,260.00	1	2€
IGOV	On	04/02/2021	Index Future			264.59500	264.59500	264.29900	264.29900			0.00	0	1,0€
IGOV	On	06/05/2021	Index Future			267.42400	267.42400	267.12600	267.12600			0.00	0	€
IGOV	On	05/08/2021	Index Future			270.37400	270.37400	270.07300	270.07300			0.00	0	
IGOV	On	04/11/2021	Index Future			273.41100	273.41100	273.10700	273.10700			0.00	0	
Total IGOV Future												0.00	0	1,1€
Total For IGOV												0.00	0	1,1€
Total for Index												7,446,260.00	1	1,3€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2020 Jibar Future			3.58500	96.41500	3.56500	96.43500			0.00	0	30,00
JIBAR f On 20/01/2021 Jibar Future			3.63500	96.36500	3.60500	96.39500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.60000	96.40000	3.57000	96.43000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.61500	96.38500	3.58500	96.41500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.61000	96.39000	3.57000	96.43000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.61000	96.39000	3.57000	96.43000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.62000	96.38000	3.60000	96.40000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.71500	96.28500	3.68500	96.31500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.86000	96.14000	3.85000	96.15000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.01000	95.99000	3.99000	96.01000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.27500	95.72500	4.25500	95.74500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.44500	95.55500	4.41500	95.58500			0.00	0	
Total Jibar Future									0.00	0	60,00
Total For JIBAR FUTURE									0.00	0	60,00
Total for Jibar									0.00	0	60,00
5Y STN On 21/12/2021 Interest Rate Swap			90.59000	90.59000	90.57000	90.57000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									500,404,921.87	22,334	1,128,34
AA06 On 15/04/2021 Spot Bond					0.00000	100.50756			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			5.17000	102.86544	5.17000	102.82253		427,912,628,000.00	82,768,400	20,692,10	
Total AA07 SPOT								427,912,628,000.00	82,768,400	20,692,10	
Total For AA07								427,912,628,000.00	82,768,400	20,692,10	
ABCPI3 On 07/12/2023 Spot Bond			3.67000	297.89379	3.67000	297.75559		176,160,000,000.00	48,000,000	24,000,00	
Total ABCPI3 SPOT								176,160,000,000.00	48,000,000	24,000,00	
Total For ABCPI3								176,160,000,000.00	48,000,000	24,000,00	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.86791		0.00	0		
Total ABF001 SPOT								0.00	0		
Total For ABF001								0.00	0		
ABF005 On 18/07/2024 Spot Bond					0.00000	101.62253		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.02235	9.65000	104.12554				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.01800				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.13317				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.79889				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.48211				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.72132				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.98129				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.63672				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.64843				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.88491				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.60972				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

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 29/08/2021 Spot Bond					0.00000	100.21341				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	101.19821				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.87819				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.86109				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3` On 15/11/2021 Spot Bond					0.00000	100.18708				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.74418				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.80352				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.58963				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.84794				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.13471				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.68951				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.49668				0.00	0	
Total ABFN38 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 ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.42869				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.71703				0.00	0	50,000,00
Total ABFN40 SPOT										0.00	0	50,000,00
Total For ABFN40										0.00	0	50,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.82606				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.95829				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.61496				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.63439				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.64832				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.91454				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.07893				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.08499				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.98519				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.31633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.83229				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.33000	4.33000	4.33000	145.19467			10,392,000,000.00	2,400,000,000	1,200,000,000	
Total ABKI03 SPOT									10,392,000,000.00	2,400,000,000	1,200,000,000	
Total For ABKI03									10,392,000,000.00	2,400,000,000	1,200,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	65.01252	100.00000	64.56874			0.00	0	0	
Total ABKI03/R212 SPOT									0.00	0	0	
Total For ABKI03/R212									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			7.39000	7.39000	7.39000	136.73982			0.00	0	0	
Total ABKI04 SPOT									0.00	0	0	
Total For ABKI04									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.95920	100.00000	16.84281			0.00	0	0	
Total ABKI04/I2025 SPOT									0.00	0	0	
Total For ABKI04/I2025									0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.88690			0.00	0	0	
Total ABKS1 SPOT									0.00	0	0	
Total For ABKS1									0.00	0	0	
ABN05 On 18/04/2021 Spot Bond			2.96000	215.03664	2.96000	214.94923			0.00	0	0	
Total ABN05 SPOT									0.00	0	0	
Total For ABN05									0.00	0	0	
ABN61 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	145.65177			0.00	0	100,000,000	
Total ABN61 SPOT									0.00	0	100,000,000	
Total For ABN61									0.00	0	100,000,000	
ABN62 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	179.12165			0.00	0	0	
Total ABN62 SPOT									0.00	0	0	
Total For ABN62									0.00	0	0	
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	200.85719			0.00	0	0	
Total ABN63 SPOT									0.00	0	0	
Total For ABN63									0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			6.01000	6.01000	6.01000	105.61228			0.00	0	0	
Total ABN67 SPOT									0.00	0	0	
Total For ABN67									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
ABN79 On 21/12/2026 Spot Bond			7.01500	7.01500	7.01500	121.69059			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.67000	4.67000	4.67000	101.85034			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.14000	103.27420	4.14000	103.23955			0.00	0	1,020,000,00
Total ABS11 SPOT									0.00	0	1,020,000,00
Total For ABS11									0.00	0	1,020,000,00
ABS13 On 14/05/2022 Spot Bond			4.51000	107.71559	4.51000	107.67578		6,765,000,000,000.00		1,500,000,000	1,500,000,00
Total ABS13 SPOT								6,765,000,000,000.00		1,500,000,000	1,500,000,00
Total For ABS13								6,765,000,000,000.00		1,500,000,000	1,500,000,00
ABS15 On 11/11/2022 Spot Bond			4.83000	109.67702	4.83000	109.63365			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.58000	116.57398	6.58000	116.51145			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.79000	115.76441	7.79000	115.69111			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			5.25000	113.75495	5.25000	113.70611			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.90000	111.00226	6.90000	110.93988		153,091,680,000.00		22,187,200	505,546,80
Total ABS7 SPOT								153,091,680,000.00		22,187,200	505,546,80
Total For ABS7								153,091,680,000.00		22,187,200	505,546,80
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.54774	100.00000	11.47040			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	311.74766			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.45000	170.56280	1.45000	170.51443			0.00	0	
Total ABSI4 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 ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.89000	9.89000	9.89000	107.43214				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.21757				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.17715				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	251.08874				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	251.12328				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.12683				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.13292				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.57662				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.17335				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.17335				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.20775				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.20775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	170.05628				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	171.83474				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	101.10865				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.56022				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	101.10054				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.07020				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.09582				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.31670				0.00	1,848,000,000	924,000,000
Total AECI02 SPOT										0.00	1,848,000,000	924,000,000
Total For AECI02										0.00	1,848,000,000	924,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.11373				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.11523				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.06218				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	98.10997				0.00	300,000,000	300,000,000
Total AGL02 SPOT										0.00	300,000,000	300,000,000
Total For AGL02										0.00	300,000,000	300,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	97.67729				0.00	0	200,000,000
Total AGL03 SPOT										0.00	0	200,000,000
Total For AGL03										0.00	0	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.87369				0.00	2,382,181,500	2,382,181,500
Total AGT01 SPOT										0.00	2,382,181,500	2,382,181,500
Total For AGT01										0.00	2,382,181,500	2,382,181,500
AGT02 On 28/11/2024 Spot Bond					0.00000	100.25172				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.92293				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.21311				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.61450				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.61450				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.72721				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.59574				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.58947				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.65839				0.00	0	
Total AHF3B4 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 AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.72727				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.95238				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.02107				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.39982				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.11947				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.70000	113.18097	5.70000	113.12912				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.12846				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.14043				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.22404				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.43910				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.61927				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.12839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.14035				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.22384				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.11643				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.13439				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.14635				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.24765				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.58000	112.33888	6.58000	112.27895				0.00	0	180,000,00
Total AIR02 SPOT										0.00	0	180,000,00
Total For AIR02										0.00	0	180,000,00
AIR04 On 29/05/2024 Spot Bond			5.70000	111.25964	5.70000	111.20783			19,646,760,000.00	3,446,800	861,700	
Total AIR04 SPOT									19,646,760,000.00	3,446,800	861,700	
Total For AIR04									19,646,760,000.00	3,446,800	861,700	
AIR05 On 29/05/2030 Spot Bond			11.48000	91.79869	11.48000	91.71381			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			5.27000	176.78058	5.27000	176.67548			0.00	0	30,000,00	
Total AIRL01 SPOT									0.00	0	30,000,00	
Total For AIRL01									0.00	0	30,000,00	
APF04 On 21/10/2021 Spot Bond					0.00000	100.75837				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.63436				0.00	0	250,000,00
Total APF06 SPOT										0.00	0	250,000,00
Total For APF06										0.00	0	250,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.29725				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.38863				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.81207				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.06491				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.13926				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.92764				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.36821				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.53000	215.20435	5.53000	215.07244				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.54500	193.76228	5.54500	193.64328				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.78225				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN111 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 ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	99.95653				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.61185				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.59165				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			2.43000	168.70346	2.43000	168.64225				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.32200				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.42098				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.42950				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.47500	168.61877	2.47500	168.55700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	53.39373				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.03056				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.48000	171.98837	5.48000	171.88322				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.35197				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.18676				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	101.44239				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 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	101.31294				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.99124				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.53000	97.28393	5.53000	97.22454				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.00551				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.02210				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.12748				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.15160				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.17696				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.05610				0.00	0	500,000,00
Total ASN214 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN214										0.00	0	500,000,00
ASN25 On 29/05/2021 Spot Bond					0.00000	100.05060				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.30890				0.00	0	50,000,00
Total ASN264 SPOT										0.00	0	50,000,00
Total For ASN264										0.00	0	50,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	101.00878				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.22872				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.17645				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.12786				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.84786				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.02680				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.09652				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.43014				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.14708				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.00500	5.00500	5.00500	95.20593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.66500	5.66500	5.66500	86.26459				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.03337				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.19355				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.34386				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.04187				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.64000	95.91495	5.64000	95.85555				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.11671				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.29345				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.29345				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	101.00546				0.00	62,000,000	15,500,000
Total ASN346 SPOT										0.00	62,000,000	15,500,000
Total For ASN346										0.00	62,000,000	15,500,000
ASN346 On 20/06/2024 Spot Bond					0.00000	101.08064				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06614				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06614				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.05597				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.29869				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.04387				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.08634				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.49930				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.15170				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.15170				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.28054				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.05398				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.15282				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.10321				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.04589				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.24810				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	99.95859				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	105.71233				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	101.00430				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	101.00430				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.95944				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.99326				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.34923				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.28877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.06691				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.62405				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.63073				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.70367				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.86762				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	103.29468				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.82422				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.42825				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.51388				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	103.49458				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond					0.00000	103.33326				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

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 11/08/2021 Spot Bond					0.00000	100.25746				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.08213				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.30882				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.10495				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	95.19900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	102.94145				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.07809				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.02353				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	99.99993				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	101.11984				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	99.95497				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	99.92841				0.00	0	
Total ASN495 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 ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.87599				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.87599				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	101.26497				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.87213				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.82621				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.94668				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.73618	9.00000	101.65205				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	103.38858	8.18000	101.47912				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.46288	8.36000	101.51167				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.46288	8.36000	101.51167				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.75208				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.66337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.56146				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	108.77759	9.10000	101.12192				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	110.20454	11.05000	101.15041				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	109.47930	11.00000	100.87397				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.19824				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	102.69830	10.50000	100.48904				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.20077				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.16110				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN534 On 31/01/2024 Spot Bond			10.50000	101.67801	10.50000	100.23014				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.15774				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.11315				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 28/11/2022 Spot Bond					0.00000	100.11620				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total ASN544 SPOT										0.00	0	25,000,000,00
Total For ASN544										0.00	0	25,000,000,00
BAW18 On 05/12/2020 Spot Bond					0.00000	99.96260				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.36000	99.97612	4.36000	99.98806				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.10000	107.08144	5.10000	107.03676				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.86862	9.30000	101.79191				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.31550				0.00	0	75,000,00
Total BAW22 SPOT										0.00	0	75,000,00
Total For BAW22										0.00	0	75,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	100.45901				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.12232				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.13719				0.00	0	1,700,000,00
Total BAW30 SPOT										0.00	0	1,700,000,00
Total For BAW30										0.00	0	1,700,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.82268				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.04000	105.21616	6.04000	101.15399				0.00	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.81180				0.00	0	355,000,00
Total BAW34 SPOT										0.00	0	355,000,00
Total For BAW34										0.00	0	355,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.06817				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.38950				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.37188				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.90000	7.90000	7.90000	108.84656				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.25675				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.25675				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.50000	10.50000	10.50000	108.85792				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.31303				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.98729				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.11202				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.11211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.11069				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.43382				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.43382				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.23339				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.47814				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.43334				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.47757				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.09648				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.10249				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.65519				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.69861				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.69861				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.69861				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.74309				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	101.69922				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.69922				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.78779				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.31059				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.94956				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.44500	7.44500	7.44500	104.81093				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.40576				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.37812				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.84445				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.93992				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.70000	111.32706	6.70000	111.26627				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.01847				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.53904				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.60000	103.42838	6.60000	103.37378				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.22613				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.70000	107.56712	5.70000	107.51784				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.86478				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.58862				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.14420				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.41691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.12918				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.22475				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.35783				0.00	0	7,098,50
Total BGT01 SPOT										0.00	0	7,098,50
Total For BGT01										0.00	0	7,098,50
BID08 On 30/06/2022 Spot Bond					0.00000	101.28617				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.22110				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.50079				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.44000	111.73696	5.44000	111.68728				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.87610				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.96792				0.00	500,000,000	500,000,00
Total BID13 SPOT										0.00	500,000,000	500,000,00
Total For BID13										0.00	500,000,000	500,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.75291				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.45086				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

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 31/01/2024 Spot Bond					0.00000	100.56073				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.86842				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.14628				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.11768				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.92949				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.56620				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.81332				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.17307				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.16222				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond			100.00000	100.00000	0.00000	98.68149				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF22 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 BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.69079				0.00	0	60,000,00
Total BPPF23 SPOT										0.00	0	60,000,00
Total For BPPF23										0.00	0	60,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.37776				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.41149				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.64750				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.70242				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.35834				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.37773				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.39459				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.08141				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.34135				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			4.30000	103.72210	4.30000	103.68609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.36584				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.22430				0.00	0	270,000,00
Total CBL29 SPOT										0.00	0	270,000,00
Total For CBL29										0.00	0	270,000,00
CCT01 On 23/06/2023 Spot Bond			6.94000	118.65129	6.94000	118.58495				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.29000	113.04082	7.29000	112.97449				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.82000	114.46369	7.82000	114.39095		783,076,032,000.00			100,137,600	25,034,40
Total CCT03 SPOT								783,076,032,000.00		100,137,600	25,034,40	
Total For CCT03								783,076,032,000.00		100,137,600	25,034,40	
CCT04 On 17/07/2027 Spot Bond			9.24000	108.45767	9.24000	106.34540				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.60404				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.38799				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.63856				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.46991				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.63005				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.07721				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.08300				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.85064				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.90741				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	104.26959				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.55740	3.14000	159.41073				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.40000	2.40000	2.40000	159.69592				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.48755	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.72101				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.47000	114.15347	6.47000	114.09325			1,091,613,224,000.00	168,719,200	42,179,800	
Total CLN362 SPOT									1,091,613,224,000.00	168,719,200	42,179,800	
Total For CLN362									1,091,613,224,000.00	168,719,200	42,179,800	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	114.74549	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.53308				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.59743				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.71081				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.29500	103.39506	5.29500	103.35075				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.07917	10.98000	100.98967				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.74288				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	120.87834	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	101.08629				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.65558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.09649				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.24095				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.23851				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.47043				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.53134				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.31000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	102.09700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.37700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.43609				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.99300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN429 On 20/12/2020 Spot Bond					0.00000	101.89456				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	163.51000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.47000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.64000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	164.54000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.27843				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.18745				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.55314				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.19500	103.20475	5.19500	103.16173				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.40000	168.75993	2.40000	168.69912				0.00	0	
Total CLN452 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 CLN452									0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.86000	130.21036	5.86000	130.12747			0.00	0	
Total CLN453 SPOT									0.00	0	
Total For CLN453									0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.10000	129.01548	6.10000	128.93090		11,468,000,000,000.00	1,880,000,000	940,000,000	
Total CLN454 SPOT								11,468,000,000,000.00	1,880,000,000	940,000,000	
Total For CLN454								11,468,000,000,000.00	1,880,000,000	940,000,000	
CLN454 On 20/12/2021 Spot Bond					0.00000	104.95400		0.00	0	0	
Total CLN456 SPOT								0.00	0	0	
Total For CLN456								0.00	0	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.22656		0.00	0	0	
Total CLN457 SPOT								0.00	0	0	
Total For CLN457								0.00	0	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.39355		0.00	0	140,000,000	
Total CLN458 SPOT								0.00	0	140,000,000	
Total For CLN458								0.00	0	140,000,000	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.58411		0.00	0	0	
Total CLN460 SPOT								0.00	0	0	
Total For CLN460								0.00	0	0	
CLN460 On 13/03/2022 Spot Bond			5.90000	107.32472	5.90000	107.27301		0.00	0	0	
Total CLN464 SPOT								0.00	0	0	
Total For CLN464								0.00	0	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.35529		0.00	0	0	
Total CLN465 SPOT								0.00	0	0	
Total For CLN465								0.00	0	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.23919		0.00	0	0	
Total CLN468 SPOT								0.00	0	0	
Total For CLN468								0.00	0	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.59151		0.00	0	0	
Total CLN469 SPOT								0.00	0	0	
Total For CLN469								0.00	0	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.23038		0.00	0	0	
Total CLN472 SPOT								0.00	0	0	
Total For CLN472								0.00	0	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.15300		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 CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	50.55346	100.00000	50.21486				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	100.43635				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.64067				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.70485				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.39500	104.17458	5.39500	104.12888				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.18005	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.70000	108.60254	5.70000	108.55279				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.58258				0.00	0	210,000,00
Total CLN490 SPOT										0.00	0	210,000,00
Total For CLN490										0.00	0	210,000,00
CLN490 On 20/06/2022 Spot Bond					0.00000	101.29677				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.06100				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			6.10000	115.69594	6.10000	115.63834				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.89373				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.17580				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.81842				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.86886				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.16471				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.46385				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.60337				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.50480				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.84728				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.25363	9.96000	102.17128				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.02491	10.01000	100.94361				0.00	0	390,000.00
Total CLN517 SPOT										0.00	0	390,000.00

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 CLN517										0.00	0	390,000,00
CLN517 On 25/11/2022 Spot Bond					0.00000	100.11231				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.18429	9.60000	101.12253				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.85460				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.08956				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.27467				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.23603	9.20000	102.15985				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.51218				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.11641				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.74412				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.17559				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.68071				0.00	0	360,000,00
Total CLN529 SPOT										0.00	0	360,000,00
Total For CLN529										0.00	0	360,000,00
CLN529 On 12/03/2021 Spot Bond					0.00000	99.86461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	99.85460				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.19768				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.69593				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.67000	8.67000	8.67000	110.17699				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.19325				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.54495				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.80233				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	128.91500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.05717				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
CLN542 On 17/01/2024 Spot Bond					0.00000	100.78357				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.14000	111.36362	8.14000	111.29121				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.19000	108.60806	8.19000	108.53585				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.28000	108.17580	8.28000	108.10309				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.34169				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	101.49825				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.24871				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.28825				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.11610				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.89611				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	125.89500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.31892				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.35070	10.19000	100.48985				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.14000	110.07190	8.14000	108.68928				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.34452				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.11489				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.72382				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.29706				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.31573				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.58810				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.37000	108.39182	8.37000	107.00143				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.30618				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.89053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.29893				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.18447				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.31891				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.66445				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.97723				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.32182				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.05336				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	101.40245				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.59574				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.05168				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	103.01812				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.27971				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.08180				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.13109				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.37438				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.63123				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.08000	135.67580	4.08000	109.82685				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.11339				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.93702				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.11339				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	100.24772				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.91712				0.00	0	
Total CLN598 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.15866				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.13109				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.13109				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.85428				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.35847				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.27044				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.93159				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.68969				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.12683				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.95551	9.32000	100.87975				0.00	0	700,000,00
Total CLN609 SPOT										0.00	0	700,000,00
Total For CLN609										0.00	0	700,000,00
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.55842				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	100.92465				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	99.95655				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2022 Spot Bond					0.00000	100.12091				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2021 Spot Bond					0.00000	100.05328				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 30/09/2022 Spot Bond					0.00000	100.92663				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616(On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	102.96682				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 20/12/2022 Spot Bond					0.00000	101.26841				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619(On 30/11/2021 Spot Bond					0.00000	100.05166				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.48106				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

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 28/10/2022 Spot Bond					0.00000	100.47910				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2021 Spot Bond					0.00000	100.43884				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.55555				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			5.80000	109.62386	5.80000	109.57277				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.22167				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.42162				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.09500	62.72630	12.09500	84.34630				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.15357				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			8.84000	105.30954	8.84000	105.23531				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.22045				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.11665				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.06264				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.33033				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.82485				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.11937				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.21923				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.20497				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.26147				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.24359				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.59953				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.12026				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.10790				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.50402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.11001				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.21923				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.05482				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.21923				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.16624				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.21923				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.15851				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	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.34926				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.06357				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	101.12684				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.14105				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.18753				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.55800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	99.57500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	124.31500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.43422				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.11471				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.27277				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.58229				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.35935				0.00	0	
Total CLN669 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 CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.09731				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.24764				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	99.92913				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.68023	136.27381	4.68023	110.68596				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.68023	136.27381	4.68023	110.68668				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.86743				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.25373				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.26994				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.05056				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.09645				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.05303				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.25900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.96017				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.04390				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.07626				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.29655				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.26028				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.29862				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.29837				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.12678				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.90219				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.12683				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.30686				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.62195				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.00082				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	93.28301				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	85.97003				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	84.38711				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.14160				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.04922				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.26283				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	84.67340				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	80.75467				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.30013				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.55970				0.00	0	
Total CLN705 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 CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.94903				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.27804				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.19099				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.09830				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	82.95356				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.20421				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.89480				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.24349				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.10639				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.10639				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.10639				0.00	0	
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	81.96283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.69183				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.71974				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	80.93064				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	81.26231				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.01011				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	81.99351				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.40438				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.40438				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.40438				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.31611				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.31611				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.31611			0.00	0	
Total CLN729 SPOT									0.00	0	
Total For CLN729									0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.57219			0.00	0	
Total CLN730 SPOT									0.00	0	
Total For CLN730									0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.64622			0.00	0	
Total CLN731 SPOT									0.00	0	
Total For CLN731									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.44500	104.87409	7.44500	104.81093			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.22315			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.15000	111.43060	7.15000	111.36622			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			5.61000	103.70051	5.61000	103.65348		21,567,084,000.00	3,844,400	961,100	
Total COJ07 SPOT								21,567,084,000.00	3,844,400	961,100	
Total For COJ07								21,567,084,000.00	3,844,400	961,100	
COJ08 On 22/06/2026 Spot Bond			9.29000	114.46244	9.29000	114.37728		1,862,288,264,000.00	200,461,600	50,115,400	
Total COJ08 SPOT								1,862,288,264,000.00	200,461,600	50,115,400	
Total For COJ08								1,862,288,264,000.00	200,461,600	50,115,400	
COJG01 On 09/06/2024 Spot Bond			5.88000	113.38954	5.88000	113.33569		552,223,728,000.00	93,915,600	69,123,478,900	
Total COJG01 SPOT								552,223,728,000.00	93,915,600	69,123,478,900	
Total For COJG01								552,223,728,000.00	93,915,600	69,123,478,900	
COT01 On 03/04/2023 Spot Bond			6.53500	107.07411	6.53500	107.01738		217,333,188,000.00	33,256,800	8,314,200	
Total COT01 SPOT								217,333,188,000.00	33,256,800	8,314,200	
Total For COT01								217,333,188,000.00	33,256,800	8,314,200	
COT02 On 03/04/2028 Spot Bond			9.70000	104.37198	9.70000	104.29053		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			9.79000	98.32676	9.79000	98.24947		0.00	0	8,200,000,000	
Total COT03 SPOT								0.00	0	8,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			8.90000	8.90000	8.90000	112.66418				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.05845				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.04189				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.12677				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.17423				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.02235				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.84692				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.90303				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.46586				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.58449				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.89342				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.10556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.02473			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.71189			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.11673			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.21880			0.00	0	200,000,00
Total DSY02 SPOT									0.00	0	200,000,00
Total For DSY02									0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			8.54000	8.54000	8.54000	106.71198			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.64679			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.12995			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.65000	105.98095	5.65000	105.93256			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.00000	110.96282	6.00000	110.90936		491,539,200,000.00		81,923,200	770,480,80
Total DV23 SPOT								491,539,200,000.00		81,923,200	770,480,80
Total For DV23								491,539,200,000.00		81,923,200	770,480,80
DV23/R On 27/02/2023 Spot Bond			100.00000	27.35924	100.00000	27.17897			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.35924	100.00000	27.17897			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.57000	114.82614	5.57000	114.77473		39,707,416,000.00		7,128,800	1,782,20
Total DV24 SPOT								39,707,416,000.00		7,128,800	1,782,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For DV24									39,707,416,000.00	7,128,800	1,782,200
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.81598			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.81598			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.22000	97.11012	11.22000	97.02373			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.93393			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.93393			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	100.91017			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.05355			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.55352			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	98.82484			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.74695			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.61549			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.15014			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.41231			0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.22259				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.04517				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.09954				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.51585				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.37891				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.02482				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.40406				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.14193				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.15083				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.50000	110.40082	4.50000	110.36077				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.10500	107.88094	5.10500	107.83588				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.01000	113.82464	6.01000	113.76880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.79000	98.23529	5.79000	98.17255				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	86.55032	5.53000	86.49748				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.06644	2.25000	132.02043				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.74000	132.46300	4.74000	132.38960				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.76300	117.96524	4.76300	117.89966				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.81000	115.42464	4.81000	115.36078				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.45000	99.63776	5.45000	99.57709				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	88.66974	5.50000	88.61581				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.06644	2.25000	132.02043				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	139.46880				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	137.24421				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	105.48779				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.56888				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.08493				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.48825				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	96.10233				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	97.57755				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.31000	103.93863	5.31000	103.89390				0.00	0	20,000,000,00
Total EMM02 SPOT										0.00	0	20,000,000,00
Total For EMM02										0.00	0	20,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.86000	104.33648	8.86000	104.26155				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.07000	11.07000	11.07000	94.74947				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.42000	11.42000	11.42000	98.96396				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.94000	8.94000	8.94000	107.17242				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.94000	8.94000	8.94000	108.45147				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.70500	11.70500	11.70500	83.32769				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.49500	10.49500	10.49500	105.54402				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.70500	11.70500	11.70500	100.11799				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.19467				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.23817				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.39117				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.08991				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.39142				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.07835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.07647				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.19525				0.00	0	9,340,000,00
Total EPF014 SPOT										0.00	0	9,340,000,00
Total For EPF014										0.00	0	9,340,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.96097				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.95975				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.85973				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.86400				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.31065				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02927				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	99.87889				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.30225				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13151				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.01326				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.01362				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.65743				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	99.91198				0.00	0	475,000,00
Total EQT005 SPOT										0.00	0	475,000,00
Total For EQT005										0.00	0	475,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.47350				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.20357				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.19198				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.22205				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.19429				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.20584				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.18832				0.00	0	
Total ERSA26 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 Interr
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.18274				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.21738				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.45000	112.70250	5.45000	112.65311			549,558,380,000.00		100,836,400	25,209,10
Total ES23 SPOT									549,558,380,000.00		100,836,400	25,209,10
Total For ES23									549,558,380,000.00		100,836,400	25,209,10
ES23/R On 25/01/2023 Spot Bond			10.00000	103.64456	10.00000	103.56214			0.00		0	
Total ES23/R2023 SPOT									0.00		0	
Total For ES23/R2023									0.00		0	
ES26 On 02/04/2026 Spot Bond			8.06000	100.51144	8.06000	100.44601			440,250,096,000.00		54,621,600	2,513,655,40
Total ES26 SPOT									440,250,096,000.00		54,621,600	2,513,655,40
Total For ES26									440,250,096,000.00		54,621,600	2,513,655,40
ES26/R On 02/04/2026 Spot Bond			7.85000	101.40592	7.85000	101.34159			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			11.49500	75.27839	11.45500	75.42211			170,342,106,000.00		14,818,800	3,333,704,70
Total ES33 SPOT									170,342,106,000.00		14,818,800	3,333,704,70
Total For ES33									170,342,106,000.00		14,818,800	3,333,704,70
ES33/R On 15/09/2033 Spot Bond			7.50000	101.70248	7.50000	101.64045			0.00		0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	
ES42 On 25/04/2042 Spot Bond			12.05500	73.90565	12.05500	73.83438			0.00		0	16,000,000,00
Total ES42 SPOT									0.00		0	16,000,000,00
Total For ES42									0.00		0	16,000,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98822	8.50000	100.91896			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	100.60139			0.00		0	
Total ESFR03 SPOT									0.00		0	
Total For ESFR03									0.00		0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.00958			0.00		0	25,000,00

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 EXX04 SPOT										0.00	0	25,000,00
Total For EXX04										0.00	0	25,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	98.82016				0.00	0	25,000,00
Total EXX05 SPOT										0.00	0	25,000,00
Total For EXX05										0.00	0	25,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.11669				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.44195				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.16044				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.21404				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.22621				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.48945				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.78067				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.25968				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.39395				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.43000	5.43000	5.43000	102.26163				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	103.37387				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	101.93153				0.00	0	5,880,100,00
Total FRB18 SPOT										0.00	0	5,880,100,00
Total For FRB18										0.00	0	5,880,100,00
FRB19 On 14/04/2021 Spot Bond			6.37000	103.85257	6.37000	103.79942				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.77835				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.39862				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.70132				0.00	0	1,260,000,00
Total FRB22 SPOT										0.00	0	1,260,000,00
Total For FRB22										0.00	0	1,260,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.96085				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.59825				0.00	1,350,498,800	1,350,498,800
Total FRB24 SPOT										0.00	1,350,498,800	1,350,498,800
Total For FRB24										0.00	1,350,498,800	1,350,498,800
FRB25 On 19/09/2024 Spot Bond					0.00000	103.19495				0.00	0	2,880,000,00
Total FRB25 SPOT										0.00	0	2,880,000,00
Total For FRB25										0.00	0	2,880,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	97.28086				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.64000	106.77289	8.64000	106.69848				0.00	0	
Total FRB27 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 FRB27									0.00	0	
FRB28 On 31/12/2099 Spot Bond			100.00000	100.00000	100.00000	100.00000			844,000,000,000,000.00	48,440,000,000	138,080,000,00
Total FRB28 SPOT									14,000,000,000,000.00	48,440,000,000	138,080,000,00
Total For FRB28									14,000,000,000,000.00	48,440,000,000	138,080,000,00
FRBI22 On 31/01/2022 Spot Bond			1.45000	170.56280	1.45000	170.51443			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	309.57706			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.90500	2.90500	2.90500	145.96625			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.34000	185.11600	4.34000	185.01980			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.95000	4.95000	4.95000	95.59603			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	201.26178			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.78000	80.90338	5.78000	80.85198			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.78000	81.91643	5.78000	81.86481			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	138.44159				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	90.43065				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			2.51000	168.55297	2.51000	168.49074				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.37000	166.94757	3.37000	166.87440				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.09033				0.00	2,120,000,000	1,060,000,000
Total FRC234 SPOT										0.00	2,120,000,000	1,060,000,000
Total For FRC234										0.00	2,120,000,000	1,060,000,000
FRC25: On 13/02/2022 Spot Bond					0.00000	100.35407				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.19266				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.54197				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 20/06/2021 Spot Bond					0.00000	102.28980				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.56769				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.49908				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.28348				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 02/05/2028 Spot Bond			9.80000	100.92933	9.80000	100.84933				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	101.16344				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	101.16804				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27(On 04/03/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.12092				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.22797				0.00	0	
Total FRC280 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 FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.59914				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.88079				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.42171				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.12982				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	107.68141				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.06010				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.09301				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.65558				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.57377				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.56123				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23121				0.00	0	50,000,00
Total FRC296 SPOT										0.00	0	50,000,00
Total For FRC296										0.00	0	50,000,00
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23611				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total FRC297 SPOT										0.00	0	50,000,00
Total For FRC297										0.00	0	50,000,00
FRC297 On 20/06/2024 Spot Bond					0.00000	101.43008				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.50020				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.19572				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.07014				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.81434				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.45781				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.08300				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.28350				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.03580				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.20362				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	99.99000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 23/02/2021 Spot Bond					0.00000	99.53000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	101.32901				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	110.81000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC311 On 13/10/2026 Spot Bond					0.00000	95.35321				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC311 On 15/09/2033 Spot Bond					0.00000	101.26759				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC311 On 31/07/2034 Spot Bond					0.00000	100.50669				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC311 On 20/12/2024 Spot Bond					0.00000	98.58479				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC311 On 20/12/2026 Spot Bond					0.00000	101.32886				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.36130				0.00	0	50,000,00
Total FRC323 SPOT										0.00	0	50,000,00
Total For FRC323										0.00	0	50,000,00
FRC321 On 20/06/2026 Spot Bond					0.00000	101.21762				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC321 On 02/04/2024 Spot Bond					0.00000	100.84832				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC321 On 20/12/2022 Spot Bond					0.00000	101.70828				0.00	0	
Total FRC326 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 FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.81907				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.08693				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.34859				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.66759				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.44344				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.44344				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	99.96452				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.06368				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.29685				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.91323				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.28174				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.65327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.82728				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.58762				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.17904				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.08637				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.72204				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.39463				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.25579				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.39008				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.57998				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.45000				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.40275				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.06262				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.14713				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.13481				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total FRC354 SPOT									10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total For FRC354									10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
FRC66 On 31/01/2022 Spot Bond			3.15000	3.15000	3.15000	167.28574				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.09000	3.09000	3.09000	167.39818				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.07000	3.07000	3.07000	167.43567				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.16000	90.92525	5.16000	90.87178				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.43000	98.54927	5.43000	98.48988				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.00033				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.44952				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.96887				0.00	32,000,000,000	16,000,000,000
Total FRJ22 SPOT										0.00	32,000,000,000	16,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ22										0.00	32,000,000,000	16,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.56173				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.87445				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.76428				0.00	120,000,000	60,000,000
Total FRJ25 SPOT										0.00	120,000,000	60,000,000
Total For FRJ25										0.00	120,000,000	60,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.32398				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.16094				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.47398				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.17197				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	99.51669				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.90856				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.50243				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.49000	97.78768	5.49000	97.72827				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.48000	195.02350	5.48000	194.90472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.63000	96.03842	5.63000	95.97902				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	194.32128				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.81000	140.95642	3.81000	140.88966				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.86846	3.70500	123.81085				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.48000	97.91411	5.48000	97.85470				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.63000	192.12789	5.63000	192.00856				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.68000	191.17424	5.68000	191.05478				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.34000	179.02277	3.34000	143.50018				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.71000	190.60483	5.71000	190.48528				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.63000	96.03842	5.63000	95.97902				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.29000	174.10036	5.29000	173.99657				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.38000	87.29673	6.38000	87.23757				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.18000	175.33666	5.18000	175.23370				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.24000	174.66108	5.24000	174.55765				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.22000	181.23316	6.22000	181.11214				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.31000	88.06978	6.31000	88.01058				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	95.97902				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.61000	96.28595	5.61000	96.22655				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.05000	176.81074	5.05000	176.70875				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.99000	185.38849	5.99000	185.26807				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	175.33666	5.18000	175.23370				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.18000	175.33666	5.18000	175.23370				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.47000	172.09878	5.47000	171.99372				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.11000	139.32143	4.11000	139.25211				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.21000	169.11828	2.21000	169.05993				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.53000	171.43747	5.53000	171.33198				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.57000	170.99820	5.57000	170.89243				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.08000	139.48393	4.08000	139.41487				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.04500	176.86771	5.04500	176.76577				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	170.78276				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.08714				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.25468				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.65471				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.72810				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 18/09/2023 Spot Bond					0.00000	101.12058				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.05196				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	134.09991				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	151.17640				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	143.31477				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.26332				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.68730				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	19.36795				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.33876				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.39789				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.29131				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.09426				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 15/03/2021 Spot Bond					0.00000	109.50262				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.72750				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.18716				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211(On 20/12/2020 Spot Bond					0.00000	107.10834				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	118.94549				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(On 04/03/2021 Spot Bond					0.00000	106.47751				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	102.23499				0.00	0	
Total FRS219 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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.92452				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	101.63144				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.61256				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	102.72760				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	101.58481				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.08637				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	101.57986				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.86944				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	101.15760				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.24372				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	93.20245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	94.35357				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	93.75905				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	102.75342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.34460				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	95.66741				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.36231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	309.23147				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			2.05000	311.58999	2.05000	311.48620				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	311.48620				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.45000	170.56280	1.45000	170.51443				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.70000	170.08566	1.70000	170.03397				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.39676				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	90.84390	5.33000	90.78989				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	63.88573	5.00000	94.98607				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	144.11921				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	142.54955				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	302.41714				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.62000	4.62000	4.62000	108.60466				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.89000	117.04179	5.89000	116.98612			40,864,820,000.00		6,938,000	1,734,500
Total FRX24 SPOT									40,864,820,000.00		6,938,000	1,734,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX24									40,864,820,000.00	6,938,000	1,734,50
FRX25 On 26/07/2025 Spot Bond			6.24000	117.47857	6.24000	117.41975			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.75000	114.77937	6.75000	114.71658			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.03000	118.29992	7.03000	118.23220		3,065,155,924,000.00		436,010,800	109,002,70
Total FRX27 SPOT								3,065,155,924,000.00		436,010,800	109,002,70
Total For FRX27								3,065,155,924,000.00		436,010,800	109,002,70
FRX28 On 26/07/2028 Spot Bond			7.45000	119.00399	7.45000	118.93305			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.40500	111.86495	8.40500	111.78989			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.77000	107.62086	8.77000	107.54559			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.81500	113.99174	8.81500	113.91073			0.00	0	300,000,00
Total FRX32 SPOT									0.00	0	300,000,00
Total For FRX32									0.00	0	300,000,00
FRX45 On 14/04/2045 Spot Bond			11.06500	75.47584	11.06500	75.40888			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.65702			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.94165			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.14833			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.12814			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.13879				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.14525				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.14715				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.15648				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83204				0.00	0	50,000,00
Total GBL05 SPOT										0.00	0	50,000,00
Total For GBL05										0.00	0	50,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.08030				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.12015				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.04750				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.05513				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.10697				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.55000	102.60839	4.55000	102.55354				0.00	0	300,000,00
Total GRL35 SPOT										0.00	0	300,000,00
Total For GRL35										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	101.74236				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.31813				0.00	120,000,000	60,000,000
Total GRT11 SPOT										0.00	120,000,000	60,000,000
Total For GRT11										0.00	120,000,000	60,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.65614				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.78020				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.58000	113.33548	5.58000	113.28408				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.86263				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.75601				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.59000	105.09930	8.59000	105.02648				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.62935				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.80768				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.65102				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.26950				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.77874				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.39037				0.00	0	50,000,00
Total GRT27 SPOT										0.00	0	50,000,00
Total For GRT27										0.00	0	50,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	99.92765				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.92436				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.29067				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.04953				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.95212				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.56418				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.00751				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.81089				0.00	0	50,000,00
Total GRT36 SPOT										0.00	0	50,000,00
Total For GRT36										0.00	0	50,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.87186				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.40773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.66663				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.32580				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.15744				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.04352				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.98631				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.09155				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.88474				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.15098				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.07840				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.56029				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.01278				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB07 On 11/07/2021 Spot Bond					0.00000	100.12555				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.93432				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.15305				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.58112				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.41651				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.25672				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.89723				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.93754				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87532				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85761				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	306.42978	2.65000	306.31279				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	309.67481				0.00	0	
Total HWAY24 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 HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.99500	102.75165	9.99500	104.99804			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.49000	72.02041	5.49000	90.77604			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.50500	87.87262	11.50500	87.79252			0.00	0	4,350,000,00
Total HWAY34 SPOT									0.00	0	4,350,000,00
Total For HWAY34									0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.29269	100.00000	12.21169			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.54500	87.17616	11.54500	87.09643			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.29191	100.00000	12.21091			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	100.83476			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.64127			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	100.05011			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.65000	147.49076	2.66000	147.37673		746,450,653,800,000.00	281,679,492,000	404,958,744,200	
Total I2025 SPOT								16,450,653,800,000.00	281,679,492,000	404,958,744,200	
Total For I2025								16,450,653,800,000.00	281,679,492,000	404,958,744,200	
I2029 On 31/03/2029 Spot Bond			4.08000	102.06281	4.08000	102.01190		327,714,992,976,000.00	80,322,302,200	177,068,269,400	
Total I2029 SPOT								17,714,992,976,000.00	80,322,302,200	177,068,269,400	
Total For I2029								17,714,992,976,000.00	80,322,302,200	177,068,269,400	
I2033 On 28/02/2033 Spot Bond			4.66000	95.76613	4.66000	95.71370		9,478,778,316,000.00	2,034,072,600	231,804,296,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total I2033 SPOT										9,478,778,316,000.00	2,034,072,600	231,804,296,50
Total For I2033										9,478,778,316,000.00	2,034,072,600	231,804,296,50
I2038 On 31/01/2038 Spot Bond			4.73000	107.99146	4.73000	107.93239				176,317,360,761,520.00	37,276,397,624	379,161,501,42
Total I2038 SPOT										176,317,360,761,520.00	37,276,397,624	379,161,501,42
Total For I2038										176,317,360,761,520.00	37,276,397,624	379,161,501,42
I2046 On 31/03/2046 Spot Bond			4.78000	95.15555	4.78000	95.10273				450,591,134,308,000.00	303,470,948,600	312,896,184,20
Total I2046 SPOT										450,591,134,308,000.00	303,470,948,600	312,896,184,20
Total For I2046										450,591,134,308,000.00	303,470,948,600	312,896,184,20
I2050 On 31/12/2050 Spot Bond			4.75000	97.97310	4.78000	97.39132				034,515,155,923,750.00	217,792,664,405	274,878,340,40
Total I2050 SPOT										034,515,155,923,750.00	217,792,664,405	274,878,340,40
Total For I2050										034,515,155,923,750.00	217,792,664,405	274,878,340,40
IBL101 On 24/05/2022 Spot Bond			5.41500	5.41500	5.41500	105.36100				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.36858				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	305.41024	2.77000	305.29070				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	99.98256				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.10449				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.29091				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.11136				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.20100				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL123 On 14/02/2022 Spot Bond					0.00000	100.80291				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.20177				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.68121				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.19098				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.68420				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.27637				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.79239				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.57065				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.12081				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.11040				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23166				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.17519				0.00	0	
Total IBL138 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 IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.18216				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.14051				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.13953				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.91774				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05610				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.87322				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.07076				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.07565				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.85948				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.14798				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.56000	1.56000	1.56000	170.30279				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.06000	115.12616	6.06000	115.07014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.69527				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.85000	169.80030	1.85000	169.74665				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.49000	110.65722	4.49000	110.61651				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.50399				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.30000	103.16676	4.30000	103.13101				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	72.55841	100.00000	72.14925				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.10290				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.65778				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.16410				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.79000	106.24176	7.79000	106.17449				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.97000	108.59355	9.97000	108.75404				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	99.95859				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.41000	111.13323	8.41000	111.05794				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.46710				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.25671				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.24949				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.93515				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.57241				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.31736				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.03749				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.35089				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.92055				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.98369				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	99.28549				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.59980				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.10020				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.29000	104.82373	7.29000	104.76223				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.15500	102.52900	5.15500	102.48635				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	63.49597				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.04549				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.22918				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.34609				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.99879				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.74104				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.70504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.60000	105.13034	6.60000	105.07402				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.15992				0.00	2,375,824,500	2,387,366,100
Total INLV05 SPOT										0.00	2,375,824,500	2,387,366,100
Total For INLV05										0.00	2,375,824,500	2,387,366,100
INLV06 On 22/01/2026 Spot Bond					0.00000	100.94276				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.09578				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.12245				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.98934				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.00929				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.02924				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.61015				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.14829				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.37415			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.67718			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.31666			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.32325			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.94660			0.00	0	70,000,00
Total IPF30 SPOT									0.00	0	70,000,00
Total For IPF30									0.00	0	70,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.21778			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.90036			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.13723			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	100.96203	2.75000	100.93955			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.94000	166.99568	5.94000	166.88744			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.58660			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.60000	104.98212	6.60000	104.92587			0.00	0	
Total IV034 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 IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.47784				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.33926				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.49648				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.95000	3.95000	3.95000	165.79701				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.30500				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.42000	105.76741	7.42000	105.70357				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.56913				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.43500	7.43500	7.43500	105.07104				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.63093				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45000	168.66581	2.45000	168.60436		1,715,000,000,000.00		700,000,000	350,000,000	
Total IV045 SPOT								1,715,000,000,000.00		700,000,000	350,000,000	
Total For IV045								1,715,000,000,000.00		700,000,000	350,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	103.52054				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.07299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.84000	168.06674	5.84000	167.95915				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.91139				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.60000	102.68866	10.60000	102.60224				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.91500	104.69330	5.91500	104.64319				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.01802				0.00	0	50,000,00
Total IVC097 SPOT										0.00	0	50,000,00
Total For IVC097										0.00	0	50,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	101.04504				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.02703				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.63177				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.56500	102.34162	5.56500	102.29596				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.24796				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.27186				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC135 On 31/07/2021 Spot Bond					0.00000	100.76277				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.66000				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.05983				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.59193				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.01378				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	99.96129				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.01281				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.98521				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.39286				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.34466				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.55592				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.33087				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	100.54584				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.86021				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.14385				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.10499				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.88204				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.27373				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.72095				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.95787				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.86485				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.84993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.55540				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.88092				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.26427				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.27643				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.26855				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.12418				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.58585				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.72780	7.40000	103.35059				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.08628				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IVC188 SPOT										0.00	0	5,000,000,00
Total For IVC188										0.00	0	5,000,000,00
IVZ018 On 03/12/2020 Spot Bond			3.75000	3.75000	3.75000	3.75000				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ019 On 07/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.93839				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.89737				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.62130				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.54998				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.47876				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.40764				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.33662				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.28596				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.26571				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.21511				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.19489				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.14437				0.00	0	5,000,000.00
Total IVZ030 SPOT										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
Total For IVZ030										0.00	0	5,000,000.00
IVZ031 On 25/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.12418				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.75000	3.75000	3.75000	99.05356				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.33923				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.81527				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.15000	104.62603	6.15000	104.57381				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.12896				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.74159				0.00	0	60,000.00
Total KAP013 SPOT										0.00	0	60,000.00
Total For KAP013										0.00	0	60,000.00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.60769				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.69222				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.05825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.67432				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.55037				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.38000	127.77314	8.38000	127.68625				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.13181				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.00955				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.38000	105.36489	6.38000	105.31067				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.39557				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.40000	107.71325	8.40000	107.64024				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.50720				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.06547				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.06500	93.39382	12.06500	93.30320				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK29 On 07/06/2023 Spot Bond			9.45000	100.57804	9.45000	100.50195				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.26701				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.47715				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.33371				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.44774				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.86037				0.00	40,000,000,000	20,000,000,000
Total LBK35 SPOT										0.00	40,000,000,000	20,000,000,000
Total For LBK35										0.00	40,000,000,000	20,000,000,000
LBK37 On 25/06/2024 Spot Bond					0.00000	94.45293				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.22514				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.99324				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.95000	109.02168	5.95000	108.96902				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.36298				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.20987				0.00	0	
Total LGL08 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.22660				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.06614				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.92064				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.41630				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.49562				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	99.94664				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.67290				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.14502				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.14998				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.15095				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.15855				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.16424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.54155				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.31864				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.41918				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.22483				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.92258				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	101.10852				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.15034				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.16653				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.14948				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.17902				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.10657				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	100.62906				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.68076				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.44975				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.80521				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.95411				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.49442				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.07751				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.80522				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.82353				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.49455				0.00	0	50,000,00
Total MBP050 SPOT										0.00	0	50,000,00
Total For MBP050										0.00	0	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.00786				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.72500	103.69021	4.72500	103.65047				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			7.33500	7.33500	7.33500	118.97496			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.20000	112.44108	5.20000	112.39404		132,113,280,000.00		25,406,400	1,056,351,60
Total MMIG05 SPOT								132,113,280,000.00		25,406,400	1,056,351,60
Total For MMIG05								132,113,280,000.00		25,406,400	1,056,351,60
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.81676			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.57290			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.20006			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.94000	106.27811	7.94000	106.21031			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.63805			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.45528			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.44741			0.00	500,000,000	500,000,00
Total MTN10 SPOT									0.00	500,000,000	500,000,00
Total For MTN10									0.00	500,000,000	500,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	99.82407			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.51225			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.77050			0.00	0	

Contract 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	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.28927				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.30227				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.31350				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.55610				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.46431				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.95898				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.71905				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.60570				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.54810				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.89000	107.41607	7.89000	104.44313				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.59695				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	100.30666				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.12830				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.12536				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.12536				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.13731				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.84392				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.00992				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.10652				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.45012				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.15733				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.95086				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	101.24812				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.50077				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.73308				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.52000	105.40679	5.52000	105.35924				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.00000	113.30292	6.00000	113.24833				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.82000	111.02869	8.82000	110.95060				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.56964				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.57802				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.43347				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.54470				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.46852				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.30000	103.16207	5.30000	103.11781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.01590	9.38000	101.93932				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.56500	114.44431	5.56500	114.39225				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.45000	106.78095	4.45000	106.74243				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.86500	107.25269	4.86500	107.21067				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.94000	115.77954	5.94000	115.72430				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.71000	115.65941	6.71000	115.59651				0.00	0	1,420,000,00
Total NBK17A SPOT										0.00	0	1,420,000,00
Total For NBK17A										0.00	0	1,420,000,00
NBK19 On 01/06/2022 Spot Bond			5.39500	106.13191	5.39500	106.08535				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.70000	116.73545	6.70000	116.67207				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.06410				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.74000	118.75347	7.74000	118.67997				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.49000	110.80508	4.49000	110.76432				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.42500	118.34542	6.42500	118.28342				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.46500	119.08816	7.46500	119.01585				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.27842				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			4.96000	4.96000	4.96000	114.90369				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.46678				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	23.84159	100.00000	23.68190				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.71190				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.65000	116.12496	7.65000	116.05274				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			4.89500	116.03226	4.89500	115.98653				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.81000	120.73003	6.81000	120.66414				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.52500	114.64444	5.52500	114.59351				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.48245				0.00	0	
Total NBK30B 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 NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.65000	110.71978	5.65000	110.66867				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.52434				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.52055				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.59854				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.93270				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.11853				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.61500	9.61500	9.61500	69.91182				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.84846				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.63229				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.37864				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44 On 15/02/2021 Spot Bond					0.00000	100.31095				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.32776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.30956				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.78397				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.38931				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.83497				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.58924				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.64573				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.08587				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.84354				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.11842				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.86050				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.37977				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

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 01/08/2026 Spot Bond					0.00000	99.59289				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.75955				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.50853				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.58068				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.03208				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08642				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			8.78500	107.51968	8.78500	107.44310				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07631				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.82000	106.90645	8.82000	106.83001				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08642				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.10249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.12271				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.83490				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.57524				0.00	0	1,479,70
Total NEDT1B SPOT										0.00	0	1,479,70
Total For NEDT1B										0.00	0	1,479,70
NET53 On 17/04/2021 Spot Bond					0.00000	100.59570				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.85258				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.11341				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.86481				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.34210				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.17165				0.00	0	50,000,00
Total NGL04 SPOT										0.00	0	50,000,00
Total For NGL04										0.00	0	50,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.41126				0.00	0	250,000,00
Total NGL05 SPOT										0.00	0	250,000,00
Total For NGL05										0.00	0	250,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.97235				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	99.83110				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.23490				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.18311				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.45202				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.48985				0.00	2,437,783,300	2,437,783,300
Total NGT103 SPOT										0.00	2,437,783,300	2,437,783,300
Total For NGT103										0.00	2,437,783,300	2,437,783,300
NGT10 On 15/01/2025 Spot Bond					0.00000	102.79603				0.00	280,000,000	140,000,000
Total NGT104 SPOT										0.00	280,000,000	140,000,000
Total For NGT104										0.00	280,000,000	140,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	97.83428				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.62963				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.30906				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.92667	13.50000	100.82090				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.60340				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.93721				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.73511				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.15982				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.80753				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.20939				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.81944				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.44667				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.10290				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.14173				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.14736				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.13923				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	191.05478				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	182.51596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.41500	3.41500	3.41500	143.07989				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	99.74639				0.00	0	1,360,000,00
Total NI29 SPOT										0.00	0	1,360,000,00
Total For NI29										0.00	0	1,360,000,00
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			5.48000	5.48000	5.48000	97.85470				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	142.49386				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	140.34136				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	182.04344		4,590,000,000,000.00		1,000,000,000	500,000,00	
Total NILB14 SPOT								4,590,000,000,000.00		1,000,000,000	500,000,00	
Total For NILB14								4,590,000,000,000.00		1,000,000,000	500,000,00	
NILB15 On 31/03/2028 Spot Bond			4.34000	185.11600	4.34000	185.01980				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.59500	96.47211	5.59500	96.41272				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.87119				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	103.51560				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.51990				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.89286				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.53856				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.04043				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.18394				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.12483				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.13850				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.00285				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	101.54518				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.10736				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.12829				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.12921				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	112.62799				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.33021				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	112.45988				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	112.82630				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.85811				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	105.04054				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.05575				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.36686				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	100.32135				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.19745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.85008				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.69000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.26706				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.30000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.96000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.83000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	100.33838				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.25927				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.24577				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	88.89131				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

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 22/04/2021 Spot Bond					0.00000	100.17964				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.16723				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	88.89131				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.02981				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.82551				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.07318				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.20522				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.12359				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.12395				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.11337				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.08210				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.06778				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	100.13593				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.12838				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.09545				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.16870				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.09990				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.07000	112.15964	6.07000	112.10408			38,003,056,000.00	6,260,800	1,565,200	
Total NRA022 SPOT									38,003,056,000.00	6,260,800	1,565,200	
Total For NRA022									38,003,056,000.00	6,260,800	1,565,200	
NRA02 On 31/05/2023 Spot Bond			2.90000	193.90063	2.90000	193.82244			0.00	0		
Total NRA023 SPOT									0.00	0		
Total For NRA023									0.00	0		
NRA02 On 30/11/2028 Spot Bond			9.02000	118.33039	9.02000	118.24438			0.00	0		
Total NRA028 SPOT									0.00	0		
Total For NRA028									0.00	0		
NRA02 On 30/11/2028 Spot Bond			100.00000	12.57823	100.00000	12.49444			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	101.48749			0.00	0		
Total NTC21 SPOT									0.00	0		
Total For NTC21									0.00	0		
NTC22 On 15/02/2021 Spot Bond					0.00000	100.35776			0.00	0		
Total NTC22 SPOT									0.00	0		
Total For NTC22									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	100.24975			0.00	0		

Contract 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	101.00740				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.35550				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.27341				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.87186				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.86990				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.93464				0.00	0	700,000,00
Total NTC29 SPOT										0.00	0	700,000,00
Total For NTC29										0.00	0	700,000,00
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	99.91534				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.10911				0.00	0	29,000,000,00
Total NTC32 SPOT										0.00	0	29,000,000,00
Total For NTC32										0.00	0	29,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.68878				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.25000	108.44204	5.25000	108.39548			1,074,225,600,000.00		204,614,400	1,551,153,60
Total OML06 SPOT									1,074,225,600,000.00		204,614,400	1,551,153,60
Total For OML06									1,074,225,600,000.00		204,614,400	1,551,153,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML07 On 19/03/2025 Spot Bond			7.00000	116.78462	7.00000	116.71805			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			5.45000	111.57960	5.45000	111.52989		1,269,287,560,000.00		232,896,800	1,058,224,20
Total OML09 SPOT								1,269,287,560,000.00		232,896,800	1,058,224,20
Total For OML09								1,269,287,560,000.00		232,896,800	1,058,224,20
OML10 On 14/09/2025 Spot Bond			7.32500	118.56371	7.32500	118.49305			0.00	0	910,000,00
Total OML10 SPOT									0.00	0	910,000,00
Total For OML10									0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.42609			0.00	0	400,000,00
Total OML11 SPOT									0.00	0	400,000,00
Total For OML11									0.00	0	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	100.41366			0.00	0	700,000,00
Total OML12 SPOT									0.00	0	700,000,00
Total For OML12									0.00	0	700,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.91960			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.91713			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.05569			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.76546			0.00	0	200,000,00
Total PMM53 SPOT									0.00	0	200,000,00
Total For PMM53									0.00	0	200,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.31073			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.05349			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.16421			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	100.19075				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.19454				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.19832				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.04000	121.62559	7.04000	121.55663				809,670,982,080,000.00	1,109,328,264,500	1,487,704,977,60
Total R186 SPOT										19,670,982,080,000.00	109,328,264,500	487,704,977,60
Total For R186										19,670,982,080,000.00	109,328,264,500	487,704,977,60
R197 On 07/12/2023 Spot Bond			1.70000	314.64893	1.70000	314.55307				272,362,487,090,000.00	160,213,227,700	54,754,546,80
Total R197 SPOT										2,362,487,090,000.00	160,213,227,700	54,754,546,80
Total For R197										2,362,487,090,000.00	160,213,227,700	54,754,546,80
R202 On 07/12/2033 Spot Bond			4.68000	211.38796	4.68000	211.27273				614,401,292,232,000.00	131,282,327,400	140,983,503,80
Total R202 SPOT										14,401,292,232,000.00	131,282,327,400	140,983,503,80
Total For R202										14,401,292,232,000.00	131,282,327,400	140,983,503,80
R2023 On 28/02/2023 Spot Bond			4.51500	108.87543	4.40000	109.08831				534,825,039,660,500.00	339,939,100,700	568,217,630,70
Total R2023 SPOT										14,825,039,660,500.00	339,939,100,700	568,217,630,70
Total For R2023										14,825,039,660,500.00	339,939,100,700	568,217,630,70
R2030 On 31/01/2030 Spot Bond			8.99500	96.66959	8.99500	96.60027				013,640,770,369,000.00	2,113,801,086,200	1,789,245,048,50
Total R2030 SPOT										13,640,770,369,000.00	113,801,086,200	789,245,048,50
Total For R2030										13,640,770,369,000.00	113,801,086,200	789,245,048,50
R2032 On 31/03/2032 Spot Bond			9.95500	90.09701	9.95500	90.02490				892,717,086,798,000.00	290,579,315,600	420,286,878,60
Total R2032 SPOT										12,717,086,798,000.00	290,579,315,600	420,286,878,60
Total For R2032										12,717,086,798,000.00	290,579,315,600	420,286,878,60
R2035 On 28/02/2035 Spot Bond			10.73500	88.96032	10.73500	88.88326				116,426,809,638,000.00	756,071,430,800	392,195,010,30
Total R2035 SPOT										16,426,809,638,000.00	756,071,430,800	392,195,010,30
Total For R2035										16,426,809,638,000.00	756,071,430,800	392,195,010,30
R2037 On 31/01/2037 Spot Bond			10.97500	84.42058	10.97500	84.34709				141,058,043,560,000.00	377,317,361,600	158,132,637,70
Total R2037 SPOT										11,058,043,560,000.00	377,317,361,600	158,132,637,70
Total For R2037										11,058,043,560,000.00	377,317,361,600	158,132,637,70
R2040 On 31/01/2040 Spot Bond			11.08000	86.73735	11.08000	86.66113				701,319,123,092,000.00	243,801,364,900	1,130,742,777,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2040 SPOT									11,319,123,092,000.00	243,801,364,900	130,742,777,900
Total For R2040									11,319,123,092,000.00	243,801,364,900	130,742,777,900
R2044 On 31/01/2044 Spot Bond			11.18500	83.02457	11.18500	82.95094			874,396,212,678,000.00	525,203,058,800	321,361,532,700
Total R2044 SPOT									4,396,212,678,000.00	525,203,058,800	321,361,532,700
Total For R2044									4,396,212,678,000.00	525,203,058,800	321,361,532,700
R2048 On 28/02/2048 Spot Bond			11.09500	82.32085	11.09500	82.24722			687,947,309,038,500.00	1,323,834,818,300	1,186,316,485,500
Total R2048 SPOT									7,947,309,038,500.00	323,834,818,300	186,316,485,500
Total For R2048									7,947,309,038,500.00	323,834,818,300	186,316,485,500
R208 On 31/03/2021 Spot Bond			3.54000	102.24454	3.54000	102.21512			008,964,408,176,000.00	285,018,194,400	490,904,548,600
Total R208 SPOT									18,964,408,176,000.00	285,018,194,400	490,904,548,600
Total For R208									18,964,408,176,000.00	285,018,194,400	490,904,548,600
R209 On 31/03/2036 Spot Bond			10.49500	69.14665	10.45500	69.31777			144,562,490,098,000.00	299,624,820,400	1,101,174,723,300
Total R209 SPOT									14,562,490,098,000.00	299,624,820,400	1,101,174,723,300
Total For R209									14,562,490,098,000.00	299,624,820,400	1,101,174,723,300
R210 On 31/03/2028 Spot Bond			3.84000	191.23243	3.84000	191.14076			388,826,045,952,000.00	101,256,782,800	42,517,629,300
Total R210 SPOT									18,826,045,952,000.00	101,256,782,800	42,517,629,300
Total For R210									18,826,045,952,000.00	101,256,782,800	42,517,629,300
R212 On 31/01/2022 Spot Bond			1.20000	171.04191	1.20000	170.99685			240,001,560,000,000.00	200,001,300,000	52,648,900,000
Total R212 SPOT									10,001,560,000,000.00	200,001,300,000	52,648,900,000
Total For R212									10,001,560,000,000.00	200,001,300,000	52,648,900,000
R213 On 28/02/2031 Spot Bond			9.47500	85.88643	9.47000	85.84941			410,764,888,252,500.00	148,893,391,900	709,694,006,100
Total R213 SPOT									10,764,888,252,500.00	148,893,391,900	709,694,006,100
Total For R213									10,764,888,252,500.00	148,893,391,900	709,694,006,100
R214 On 28/02/2041 Spot Bond			10.92500	65.94430	10.92500	65.88619			784,115,918,160,000.00	437,905,347,200	758,728,188,400
Total R214 SPOT									34,115,918,160,000.00	437,905,347,200	758,728,188,400
Total For R214									34,115,918,160,000.00	437,905,347,200	758,728,188,400
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.48163			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.02809			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.80747			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									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
RDFB1: On 27/11/2022 Spot Bond					0.00000	97.23359				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	99.85756				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	95.91840				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.23539				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	98.10906				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.97844				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.11434				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.81923				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.97938				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.02924				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.90449				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.13838				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	95.73706				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.22929				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	99.90022				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	101.20006				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	101.36002				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.61436				0.00	0	250,000,00
Total RED142 SPOT										0.00	0	250,000,00
Total For RED142										0.00	0	250,000,00
RED30: On 16/09/2021 Spot Bond					0.00000	101.69837				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	99.93265				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.22022				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.35921				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.22093				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.38912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.23755				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.70984				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.47244				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.70209				0.00	0	50,000,00
Total RES49 SPOT										0.00	0	50,000,00
Total For RES49										0.00	0	50,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.62408				0.00	0	200,000,00
Total RES50 SPOT										0.00	0	200,000,00
Total For RES50										0.00	0	200,000,00
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.19000	103.00768	5.19000	102.96458			68,184,144,000.00		13,137,600	3,284,40
Total RW21 SPOT									68,184,144,000.00		13,137,600	3,284,40
Total For RW21									68,184,144,000.00		13,137,600	3,284,40
RW23 On 10/12/2023 Spot Bond			6.05000	109.31057	6.05000	109.25717			93,431,360,000.00		15,443,200	3,860,80
Total RW23 SPOT									93,431,360,000.00		15,443,200	3,860,80
Total For RW23									93,431,360,000.00		15,443,200	3,860,80
RW28 On 10/12/2028 Spot Bond			11.34000	94.25418	11.34000	94.16901			0.00		0	
Total RW28 SPOT									0.00		0	
Total For RW28									0.00		0	
SBK23 On 28/05/2022 Spot Bond			4.70000	109.95158	4.70000	109.90927			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
SBK25 On 25/04/2021 Spot Bond					0.00000	101.33943				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.47000	103.95942	5.47000	103.91366				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.39156				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.80543				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.19000	107.82790	4.19000	107.79126			17,416,992,000.00	4,156,800	1,039,200	
Total SBS19 SPOT									17,416,992,000.00	4,156,800	1,039,200	
Total For SBS19									17,416,992,000.00	4,156,800	1,039,200	
SBS20 On 15/05/2026 Spot Bond			6.38500	117.22297	6.38500	117.16193			120,893,590,000.00	18,934,000	4,733,500	
Total SBS20 SPOT									120,893,590,000.00	18,934,000	4,733,500	
Total For SBS20									120,893,590,000.00	18,934,000	4,733,500	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.88928			0.00	0		
Total SBS21 SPOT									0.00	0		
Total For SBS21									0.00	0		
SBS27 On 20/02/2024 Spot Bond			5.39500	116.74624	5.39500	116.69559			443,967,498,000.00	82,292,400	20,573,100	
Total SBS27 SPOT									443,967,498,000.00	82,292,400	20,573,100	
Total For SBS27									443,967,498,000.00	82,292,400	20,573,100	
SBS3 On 25/05/2026 Spot Bond			6.48000	108.08076	6.48000	108.02365			509,234,688,000.00	78,585,600	19,646,400	
Total SBS3 SPOT									509,234,688,000.00	78,585,600	19,646,400	
Total For SBS3									509,234,688,000.00	78,585,600	19,646,400	
SBS31 On 12/06/2027 Spot Bond			6.93500	114.60472	6.93500	114.54069			1,860,252,722,000.00	268,241,200	67,060,300	
Total SBS31 SPOT									1,860,252,722,000.00	268,241,200	67,060,300	
Total For SBS31									1,860,252,722,000.00	268,241,200	67,060,300	
SBS34 On 19/09/2024 Spot Bond			5.55500	117.49968	5.55500	117.44633			0.00	0		
Total SBS34 SPOT									0.00	0		
Total For SBS34									0.00	0		
SBS38 On 29/01/2025 Spot Bond			5.78000	115.26687	5.78000	115.21334			0.00	0		
Total SBS38 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 SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.01500	114.27649	8.01500	114.20330			0.00	0	300,000,00
Total SBS39 SPOT									0.00	0	300,000,00
Total For SBS39									0.00	0	300,000,00
SBS4 On 16/11/2021 Spot Bond			4.29000	104.43202	4.29000	104.39529			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.75000	110.22403	4.75000	110.18115			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.13500	119.64653	6.13500	119.58663			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.03000	121.25076	7.03000	121.18135		353,687,736,000.00		50,311,200	12,577,80
Total SBS43 SPOT								353,687,736,000.00		50,311,200	12,577,80
Total For SBS43								353,687,736,000.00		50,311,200	12,577,80
SBS45 On 15/02/2021 Spot Bond					0.00000	100.49685			0.00	0	4,455,500,00
Total SBS45 SPOT									0.00	0	4,455,500,00
Total For SBS45									0.00	0	4,455,500,00
SBS46 On 15/02/2023 Spot Bond			4.86000	115.17745	4.86000	115.13238			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.48502			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.54923			0.00	0	60,000,00
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			4.38500	108.92705	4.38500	108.88854			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.23000	5.23000	5.23000	116.40565			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.43721			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.98455				0.00	0	1,000,000,00
Total SBS53 SPOT										0.00	0	1,000,000,00
Total For SBS53										0.00	0	1,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.38432				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.63000	106.12478	4.63000	106.08498				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.48351				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.97494				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.32516				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.05541				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.73365				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.26027				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.57578				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.65835				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	102.84647				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.05185				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02751				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	310.98255	2.12000	310.87719				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	195.88184				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.20267				0.00	0	112,490,90
Total SBT101 SPOT										0.00	0	112,490,90
Total For SBT101										0.00	0	112,490,90
SBT102 On 30/09/2022 Spot Bond					0.00000	105.90551				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.99618				0.00	5,828,256,000	4,115,256,00
Total SBT103 SPOT										0.00	5,828,256,000	4,115,256,00
Total For SBT103										0.00	5,828,256,000	4,115,256,00
SBT104 On 30/09/2025 Spot Bond					0.00000	101.41865				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.63407				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	98.61503				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.50000	110.54080	6.50000	110.48253				0.00	0	
Total SBT203 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 SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75748				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.66130				0.00	500,000,000	500,000,000
Total SBT206 SPOT										0.00	500,000,000	500,000,000
Total For SBT206										0.00	500,000,000	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	101.35741				0.00	500,000,000	5,590,000,000
Total SBT207 SPOT										0.00	500,000,000	5,590,000,000
Total For SBT207										0.00	500,000,000	5,590,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.07588				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.27094				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.27250				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.58175				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	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.71860				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.23012				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.21889				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.44923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.22867				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.24234				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.24578				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.22138				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.24577				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.28725				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.27508				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.40320				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.25554				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.33859				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.25000	113.66614	6.25000	113.60850				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	101.59324				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.02265				0.00	0	50,000,00
Total SNT05 SPOT										0.00	0	50,000,00
Total For SNT05										0.00	0	50,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.49654				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.29019				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.80558				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.11133				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.12059				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.97906				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.16341				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	101.11857				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.37669				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.65673				0.00	0	
Total SPG008 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 SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.76847				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.01843				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0: On 01/12/2021 Spot Bond					0.00000	100.01344				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	101.38803				0.00	0	2,000,000,00
Total SSA07 SPOT										0.00	0	2,000,000,00
Total For SSA07										0.00	0	2,000,000,00
SSN00: On 31/03/2021 Spot Bond			5.06500	101.76513	5.06500	101.72344				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.06500	101.76513	5.06500	101.72344				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	139.44202				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.01500	121.75938	7.01500	121.69059				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.96000	88.92492	8.96000	88.86035				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.51890				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.02077				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.34194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.72401				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			5.80000	111.81865	5.80000	111.76596				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.43000	98.54927	5.43000	98.48988				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.84314				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.47331				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.37097				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05(On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	305.63093				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.52844				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.40723				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.70903				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	176.59478				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	142.82839				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	95.97902				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	95.80955				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	177.05117				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.05538				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.05418				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.05117				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.16041				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.12977				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.07031				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.74248				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	89.78800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.09338				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.84589				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.38993				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	193.45008				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	99.74975				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.38759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.37932				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.03779				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.06172				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	99.95615				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.66000	92.84907	9.66000	92.77768				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.04572				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.31277				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.61000	107.17722	7.61000	107.11127			3,208,376,000.00	421,600	105,400	
Total SZ25 SPOT									3,208,376,000.00	421,600	105,400	
Total For SZ25									3,208,376,000.00	421,600	105,400	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.12086			0.00	0		
Total T14A11 SPOT									0.00	0		
Total For T14A11									0.00	0		
T14A12 On 21/11/2021 Spot Bond			8.55000	100.93643	8.55000	100.86642			0.00	0		
Total T14A12 SPOT									0.00	0		
Total For T14A12									0.00	0		
T14A13 On 21/11/2021 Spot Bond					0.00000	99.96047			0.00	0		
Total T14A13 SPOT									0.00	0		
Total For T14A13									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2021 Spot Bond					0.00000	100.09692				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.08673				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.50159				0.00	12,000,000,000	6,000,000,000
Total TFS142 SPOT										0.00	12,000,000,000	6,000,000,000
Total For TFS142										0.00	12,000,000,000	6,000,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.69895				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.23483				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.37455				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.72877				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.77254				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.90578				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.16561				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.95551				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.74651				0.00	0	
Total TFS158 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 TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.82316				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.14416				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.60222				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.68871				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.31781				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.55728				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.59137				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.12505				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.79500	105.33859	4.79500	105.29723				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.74318				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.95500	104.46265	4.95500	104.42028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.14327				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.32140				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.13073				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.62454				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.71283				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.14865				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.24742				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.43027				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.15434				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.10495				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	100.34486				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

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 21/11/2022 Spot Bond					0.00000	99.99193				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.11074				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.10217				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.12451				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.49311				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.58386				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.13857				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.68903				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.13139				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.57410				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.66006				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.19500				0.00	0	
Total TH15D3 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 TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.10623				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.11193				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.47021	8.49000	102.40078				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.11312				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.11342				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.10174				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.10833				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	103.73948	5.76000	101.63346				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11911				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12988				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12630				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.12839				0.00	0	

Contract 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	100.14274				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.13467				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19258				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.21789				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19884				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.04879				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.69336				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.54000	108.04714	5.54000	107.99822				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.70000	111.82349	6.70000	111.76245				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.97985				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.94938				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			7.49000	107.68554	7.49000	107.62030				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.01823				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.79451				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.91824				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.31319				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.36000	112.55662	6.36000	112.49823			337,939,872,000.00		53,135,200	1,260,333,800
Total TN23 SPOT									337,939,872,000.00		53,135,200	1,260,333,800
Total For TN23									337,939,872,000.00		53,135,200	1,260,333,800
TN23/R On 06/11/2023 Spot Bond			100.00000	19.97080	100.00000	19.83704				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.46000	106.78206	8.46000	106.70995			7,102,701,288,000.00		839,562,800	7,915,890,700
Total TN25 SPOT									7,102,701,288,000.00		839,562,800	7,915,890,700
Total For TN25									7,102,701,288,000.00		839,562,800	7,915,890,700
TN25/R On 19/08/2025 Spot Bond			100.00000	14.10575	100.00000	14.01281				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.85000	100.80996	8.85000	100.73764			2,552,340,000.00		288,400	5,950,072,100
Total TN27 SPOT									2,552,340,000.00		288,400	5,950,072,100
Total For TN27									2,552,340,000.00		288,400	5,950,072,100
TN27/R On 14/11/2027 Spot Bond			100.00000	9.69913	100.00000	9.63417				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.70500	100.44349	10.70500	100.35720				0.00	0	1,500,000,000
Total TN30 SPOT										0.00	0	1,500,000,000

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 TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.48484	8.00000	118.40826				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.45500	89.26340	12.45500	89.17456				0.00	0	17,660,000,00
Total TN40 SPOT										0.00	0	17,660,000,00
Total For TN40										0.00	0	17,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.71171	10.75000	101.62398				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.30337				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.35876				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.63246				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.67995				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.25555				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.25555				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.83637				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.51000	106.94931	5.51000	106.90114				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.20266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.28981				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.05702				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.34201				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.71960				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.80000	110.93106	5.80000	111.61765				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.68010				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.71960				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.28335	8.62000	101.21292				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.64496				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.86819				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.30238				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP24 ⁴ On 18/03/2021 Spot Bond					0.00000	98.08719				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 ⁵ On 08/04/2021 Spot Bond					0.00000	97.79422				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 ⁷ On 22/04/2021 Spot Bond					0.00000	97.82442				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 ⁸ On 21/07/2021 Spot Bond					0.00000	97.04504				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 ⁹ 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 ⁰ On 06/09/2021 Spot Bond					0.00000	96.71985				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 ¹ On 16/09/2021 Spot Bond					0.00000	96.81753				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 ² On 09/04/2021 Spot Bond					0.00000	98.64353				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 ³ On 17/05/2021 Spot Bond					0.00000	98.24115				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 ⁴ On 26/05/2021 Spot Bond					0.00000	98.16013				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 ⁵ On 29/11/2021 Spot Bond					0.00000	95.91788				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.46325				0.00	0	
Total TU1A11 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 TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.61777				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.54853				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.64044				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.92629				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.87613				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.58530				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.50181				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.42610				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.37436				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.28330				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.21190				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.10137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.21000	103.84819	6.21000	103.79596				1,671,732,000.00	269,200	67,30
Total UG21 SPOT										1,671,732,000.00	269,200	67,30
Total For UG21										1,671,732,000.00	269,200	67,30
UG26 On 09/03/2026 Spot Bond			9.19000	111.42966	9.19000	111.34672				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.41849				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56559				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.51610				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.13492				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.15051				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.20226				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.21199				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.38348				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.25297				0.00	0	800,000,00
Total WHL02 SPOT										0.00	0	800,000,00
Total For WHL02										0.00	0	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.42193			0.00	0	25,000,00
Total WHL03 SPOT									0.00	0	25,000,00
Total For WHL03									0.00	0	25,000,00
WSP5 On 28/05/2021 Spot Bond			4.32000	102.41511	4.32000	102.37949			57,402,432,000.00	13,287,600	3,321,90
Total WSP5 SPOT									57,402,432,000.00	13,287,600	3,321,90
Total For WSP5									57,402,432,000.00	13,287,600	3,321,90
WSP5/I On 28/05/2021 Spot Bond			100.00000	71.02887	100.00000	70.63426			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									88,083,587,047,755,800.00	939,157,875,129	224,992,393,42
Total for SPOT :									88,083,587,047,755,800.00	939,157,875,129	224,992,393,42
Total Futures									88 083 587 517 997 300.00	939,157,880,463	224,993,393,35
Total Options									30 163 415.00	17,000	128,37
Grand Total:									88,083,587,548,160,700.00	939,157,897,463	224,993,521,76