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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2021

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			11.50271	76.73983	11.53040	76.59336			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.76075	73.74825	11.78966	73.60010			0.00	0	
ES33	On	05/08/2021	Bond Future			12.02411	74.55937	12.05553	74.40342			0.00	0	
ES33	On	04/11/2021	Bond Future			12.29632	71.59633	12.33103	71.42949			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.98790	75.83719	12.02053	75.64480			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.23785	72.35262	12.27202	72.15810			0.00	0	
ES42	On	05/08/2021	Bond Future			12.48681	73.14908	12.52367	72.94623			0.00	0	
ES42	On	04/11/2021	Bond Future			12.74588	69.68773	12.78620	69.47353			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			147.48558	147.48558	147.48435	147.48435			13,863,644.52	94	7,30
I2025	On	06/05/2021	Bond Future			149.02547	149.02547	149.02404	149.02404			0.00	0	
I2025	On	05/08/2021	Bond Future			149.16898	149.16898	149.15531	149.15531			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			150.82692	150.82692	150.79441	150.79441			0.00	0	
Total I2025 Future												13,863,644.52	94	7,30
Total For I2025												13,863,644.52	94	7,30
I2029	On	04/02/2021	Bond Future			104.04058	104.04058	104.03585	104.03585			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			103.98759	103.98759	103.98268	103.98268			0.00	0	
I2029	On	05/08/2021	Bond Future			105.15607	105.15607	105.14250	105.14250			0.00	0	
I2029	On	04/11/2021	Bond Future			105.17430	105.17430	105.14750	105.14750			0.00	0	
Total I2029 Future												0.00	0	2,18
Total For I2029												0.00	0	2,18
I2033	On	04/02/2021	Bond Future			99.07555	99.07555	99.06964	99.06964			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			98.89441	98.89441	98.88839	98.88839			0.00	0	
I2033	On	05/08/2021	Bond Future			100.00556	100.00556	99.99131	99.99131			0.00	0	
I2033	On	04/11/2021	Bond Future			99.89226	99.89226	99.86537	99.86537			0.00	0	
Total I2033 Future												0.00	0	8,13
Total For I2033												0.00	0	8,13
I2038	On	04/02/2021	Bond Future			111.26861	111.26861	111.26209	111.26209			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			112.43040	112.43040	112.42351	112.42351			0.00	0	
I2038	On	05/08/2021	Bond Future			111.97149	111.97149	111.95535	111.95535			0.00	0	
I2038	On	04/11/2021	Bond Future			113.21607	113.21607	113.18570	113.18570			0.00	0	
Total I2038 Future												0.00	0	7,80
Total For I2038												0.00	0	7,80
I2046	On	04/02/2021	Bond Future			99.89923	99.89923	99.89307	99.89307			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.15225	99.15225	99.14579	99.14579			0.00	0	
I2046	On	05/08/2021	Bond Future			100.26650	100.26650	100.25184	100.25184			0.00	0	
I2046	On	04/11/2021	Bond Future			99.57325	99.57325	99.54596	99.54596			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			101.20277	101.20277	101.19660	101.19660			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			102.25940	102.25940	102.25289	102.25289			0.00	0	
I2050	On	05/08/2021	Bond Future			101.48018	101.48018	101.46518	101.46518			0.00	0	
I2050	On	04/11/2021	Bond Future			102.60813	102.60813	102.58039	102.58039			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.72191	119.48497	6.77358	119.21122		6.58	10,753,647.30	90	79,25
R186	On	06/05/2021	Bond Future			6.87419	120.70281	6.92897	120.42612		6.95	0.00	0	
R186	On	05/08/2021	Bond Future			7.02481	116.74826	7.08504	116.45870		6.75	0.00	0	
R186	On	04/11/2021	Bond Future			7.18319	118.01919	7.25045	117.71173		6.15	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 R186 Future												10,753,647.30	90	79,25
R186	On	04/02/2021	Bond Future	8.16	Call			7,056.37000	7.05637	7,329,950	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.31000	0.00031	0,140	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,105.27000	7.10527	7,378,870	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1.20000	0.00120	0,610	7.28	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			0.28000	0.00028	0,130	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,007.45000	7.00745	7,281,020	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.34000	0.00034	0,160	7.28	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			2,836.76000	2.83676	3,081,700	6.92	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			92.71000	0.09271	63,900	6.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,270.67000	6.27067	6,543,830	7.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,539.67000	17.53967	17,816,330	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.11000	0.00011	0,080	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,457.60000	17.45760	17,734,260	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.12000	0.00012	0,090	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,995.78000	2.99578	3,172,680	7.21	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,143.30000	1.14330	1,043,510	7.21	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,498.64000	17.49864	17,775,300	7.52	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.11000	0.00011	0,080	7.52	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,501.73000	7.50173	7,755,500	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			376.32000	0.37632	340,530	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,424.67000	7.42467	7,677,560	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			387.90000	0.38790	351,230	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,463.18000	7.46318	7,716,510	7.26	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			382.07000	0.38207	345,840	7.26	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,027.58000	5.02758	5,246,290	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,275.76000	1.27576	1,187,010	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,058.08000	5.05808	5,277,460	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,262.52000	1.26252	1,174,440	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,088.67000	5.08867	5,308,730	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,249.38000	1.24938	1,161,980	6.61	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												10,753,647.30	90	109,64
R197	On	04/02/2021	Bond Future			318.33491	318.33491	318.34142	318.34142			0.00	0	2,43
R197	On	06/05/2021	Bond Future			321.65849	321.65849	321.66460	321.66460			0.00	0	
R197	On	05/08/2021	Bond Future			317.26691	317.26691	317.24675	317.24675			0.00	0	
R197	On	04/11/2021	Bond Future			320.79363	320.79363	320.73341	320.73341			0.00	0	
Total R197 Future												0.00	0	2,43
Total For R197												0.00	0	2,43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			219.00668	219.00668	218.99394	218.99394			0.00	0	7,88
R202	On	06/05/2021	Bond Future			221.29313	221.29313	221.27994	221.27994			0.00	0	
R202	On	05/08/2021	Bond Future			219.52733	219.52733	219.49581	219.49581			0.00	0	
R202	On	04/11/2021	Bond Future			221.96727	221.96727	221.90803	221.90803			0.00	0	
Total R202 Future												0.00	0	7,88
Total For R202												0.00	0	7,88
R2023	On	04/02/2021	Bond Future			4.51776	109.73268	4.54266	109.68246		1.58	0.00	0	31,38
R2023	On	06/05/2021	Bond Future			4.57499	106.94517	4.60369	106.89421		1.59	0.00	0	
R2023	On	05/08/2021	Bond Future			4.60148	108.12086	4.64093	108.06048		1.57	0.00	0	
R2023	On	04/11/2021	Bond Future			4.63778	105.39013	4.69545	105.31576		1.45	0.00	0	
Total R2023 Future												0.00	0	31,38
R2023	On	04/02/2021	Bond Future	6.33	Call			3,526.49000	3.52649	3,576,710	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,545.79000	3.54579	3,596,010	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,507.18000	3.50718	3,557,400	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,080.05000	5.08005	5,131,010	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,096.68000	5.09668	5,147,640	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.10	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,113.31000	5.11331	5,164,270	2.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,229.77000	1.22977	1,274,810	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			212.89000	0.21289	197,550	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,205.57000	1.20557	1,250,250	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			218.90000	0.21890	203,200	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,217.65000	1.21765	1,262,520	1.82	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			215.87000	0.21587	200,360	1.82	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			442.60000	0.44260	411,130	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			726.40000	0.72640	769,550	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			437.53000	0.43753	406,310	1.51	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			710.54000	0.71054	753,190	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			447.35000	0.44735	415,630	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			718.63000	0.71863	761,530	1.51	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,38
R2030	On	04/02/2021	Bond Future			8.84333	95.04466	8.87525	94.85651		11.75	13,306,252.40	140	104,77
R2030	On	06/05/2021	Bond Future			9.03819	96.01363	9.07155	95.82339		12.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.23901	93.06377	9.27535	92.86357		12.24	0.00	0	
R2030	On	04/11/2021	Bond Future			9.43708	94.07716	9.47728	93.86288		11.07	0.00	0	
Total R2030 Future												13,306,252.40	140	104,77
R2030	On	04/02/2021	Bond Future	9.16	Call			2,183.87000	2.18387	2,300,830	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			2,800.51000	2.80051	2,935,880	12.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			342.23000	0.34223	289,450	12.41	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,033.65000	3.03365	3,174,830	12.48	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			291.46000	0.29146	244,490	12.48	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			4,173.51000	4.17351	3,991,440	11.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			466.96000	0.46696	401,330	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,354.00000	2.35400	2,476,520	12.26	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			3,237.35000	3.23735	3,063,680	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			201.65000	0.20165	216,130	11.39	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			592.30000	0.59230	515,340	12.15	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			542.45000	0.54245	469,840	12.19	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			3,289.83000	3.28983	3,115,500	11.38	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			192.79000	0.19279	206,610	11.38	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			1,195.96000	1.19596	1,078,900	11.85	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,106.13000	1.10613	1,177,220	11.85	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,406.88000	7.40688	7,592,650	13.07	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			88.24000	0.08824	94,320	11.22	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.16	Put			526.61000	0.52661	455,420	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,225.92000	2.22592	2,344,290	12.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			511.15000	0.51115	441,370	12.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,142.15000	2.14215	2,257,690	12.19	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			7.74000	0.00774	5,360	13.07	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,019.04000	2.01904	2,130,230	12.15	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	9.27	Call			3,308.47000	3.30847	3,408,150	12.71	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,146.76000	3.14676	3,243,320	12.67	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,306.24000	2.30624	2,212,560	12.67	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,104.99000	7.10499	6,940,230	11.83	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			551.72000	0.55172	577,200	11.83	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,251.72000	6.25172	6,392,310	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			940.06000	0.94006	890,410	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,483.82000	2.48382	2,385,700	12.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,929.22000	2.92922	3,021,340	12.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,758.52000	5.75852	5,893,620	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,083.46000	1.08346	1,028,320	13.51	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,641.67000	13.64167	13,826,570	13.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		57.65000	0.05765	52,310	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		13,551.10000	13.55110	13,735,820	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		60.00000	0.06000	54,480	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,242.98000	9.24298	9,410,520	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		333.70000	0.33370	311,000	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		13,596.39000	13.59639	13,781,210	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		10,186.74000	10.18674	10,359,770	13.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		235.61000	0.23561	218,400	13.62	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,634.47000	3.63447	3,512,170	12.36	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,896.65000	1.89665	1,964,590	12.36	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,187.04000	2.18704	2,096,480	12.71	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		58.81000	0.05881	53,390	13.62	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,026.60000	3.02660	2,931,460	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,356.27000	7.35627	7,503,510	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		603.65000	0.60365	629,430	11.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,166.25000	14.16625	14,355,560	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		177.83000	0.17783	166,940	13.22	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,412.23000	4.41223	4,291,760	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,599.85000	2.59985	2,679,580	12.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Put		1,325.79000	1.32579	1,272,830	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,981.05000	3.98105	4,086,110	12.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,393.35000	7.39335	7,540,970	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,312.46000	1.31246	1,259,880	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,319.27000	7.31927	7,466,120	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,339.24000	1.33924	1,285,890	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		6,916.90000	6.91690	7,059,410	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,494.31000	1.49431	1,436,620	13.22	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,985.61000	4.98561	4,856,520	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,208.11000	2.20811	2,279,220	12.11	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,816.62000	9.81662	9,642,200	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,677.49000	1.67749	1,616,920	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,445.00000	7.44500	7,599,090	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		10,486.50000	10.48650	10,667,220	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,663.01000	1.66301	1,602,820	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		764.39000	0.76439	730,830	11.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,376.11000	7.37611	7,529,440	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,692.07000	1.69207	1,631,120	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,410.52000	7.41052	7,564,230	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		7,954.20000	7.95420	7,788,620	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,229.93000	1.22993	1,278,630	10.43	0.00	0	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
R2030	On	04/11/2021	Bond Future	8.77	Put			5,960.40000	5.96040	5,817,750	10.77	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,094.97000	2.09497	2,166,600	10.77	0.00	0	30
Total R2030 Option												0.00	0	20,90
Total For R2030												13,306,252.40	140	125,67
R2032	On	04/02/2021	Bond Future			9.83320	92.39907	9.86029	92.23155		13.89	14,783,851.20	160	114,9
R2032	On	06/05/2021	Bond Future			10.04286	89.19706	10.07111	89.02767		15.42	0.00	0	
R2032	On	05/08/2021	Bond Future			10.25435	90.17816	10.28508	89.99949		14.56	0.00	0	
R2032	On	04/11/2021	Bond Future			10.47245	87.01502	10.50649	86.82316		13.72	0.00	0	
Total R2032 Future												14,783,851.20	160	114,91
R2032	On	04/02/2021	Bond Future	9.62	Call			691.97000	0.69197	723,480	13.75	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,192.91000	2.19291	2,056,900	13.75	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			713.17000	0.71317	745,660	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			3,827.38000	3.82738	3,668,230	13.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			208.86000	0.20886	217,230	13.32	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,751.97000	5.75197	5,903,430	15.51	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,150.97000	2.15097	2,015,940	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			671.29000	0.67129	701,830	13.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			83.60000	0.08360	67,540	15.51	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,235.43000	2.23543	2,098,450	13.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,971.57000	6.97157	6,804,120	12.91	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			15.66000	0.01566	15,730	12.91	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			11,372.91000	11.37291	11,525,240	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			284.63000	0.28463	267,570	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			2,407.99000	2.40799	2,326,830	15.76	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,939.92000	3.93992	4,028,150	15.76	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,418.37000	11.41837	11,570,900	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			280.33000	0.28033	263,470	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,463.82000	11.46382	11,616,560	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			276.08000	0.27608	259,430	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,513.51000	13.51351	13,673,590	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			134.47000	0.13447	125,160	16.85	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,813.24000	1.81324	1,758,220	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,745.94000	7.74594	7,869,930	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,797.27000	1.79727	1,742,590	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,782.77000	7.78277	7,907,090	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,781.41000	1.78141	1,727,060	15.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,709.17000	7.70917	7,832,820	15.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,969.30000	1.96930	1,913,150	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,594.06000	8.59406	8,449,550	12.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	9.33	Call		1,614.14000	1.61414	1,661,490	12.99	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,329.50000	8.32950	8,465,520	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		12,484.32000	12.48432	12,648,970	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		746.76000	0.74676	719,550	14.74	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,364.69000	8.36469	8,501,030	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,953.74000	1.95374	1,897,900	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,938.28000	1.93828	1,882,760	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,294.37000	8.29437	8,430,080	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,524.45000	6.52445	6,399,410	13.40	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,600.62000	2.60062	2,667,440	13.40	0.00	0	70
Total R2032 Option											0.00	0	5,97
Total For R2032											14,783,851.20	160	120,88
R2035	On	04/02/2021	Bond Future			10.65249	91.15584	10.67978	90.97816	15.82	10,027,142.40	110	96,76
R2035	On	06/05/2021	Bond Future			10.87008	87.61201	10.89852	87.43230	17.53	0.00	0	
R2035	On	05/08/2021	Bond Future			11.09323	88.57534	11.12407	88.38635	16.66	0.00	0	
R2035	On	04/11/2021	Bond Future			11.32223	85.06494	11.35620	84.86299	15.71	0.00	0	
Total R2035 Future											10,027,142.40	110	96,76
R2035	On	04/02/2021	Bond Future	10.05	Call		213.28000	0.21328	220,340	15.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,452.39000	4.45239	4,281,770	15.12	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,431.33000	3.43133	3,547,190	16.99	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		513.11000	0.51311	451,290	16.99	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		222.39000	0.22239	229,830	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,391.87000	4.39187	4,221,630	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		204.42000	0.20442	211,110	15.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,513.24000	4.51324	4,342,250	15.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		306.37000	0.30637	317,400	15.29	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,921.55000	3.92155	3,754,900	15.29	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,829.13000	11.82913	11,986,820	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		403.15000	0.40315	381,130	19.24	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		5,268.52000	5.26852	5,142,230	17.12	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,192.70000	11.19270	11,346,970	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		486.11000	0.48611	460,670	19.24	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,743.14000	3.74314	3,637,890	17.60	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		3,031.16000	3.03116	2,938,300	17.90	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,777.75000	2.77775	2,689,890	18.07	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,343.21000	4.34321	4,435,060	18.07	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,966.72000	5.96672	5,832,620	16.89	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,660.66000	1.66066	1,706,270	16.89	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		9,400.58000	9.40058	9,543,050	19.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.40	Call			2,037.10000	2.03710	2,090,520	17.12	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call			5,929.00000	5.92900	6,039,290	18.83	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			1,958.72000	1.95872	1,889,300	18.83	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			7,889.68000	7.88968	8,019,370	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,221.32000	1.22132	1,171,300	19.24	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			9,356.51000	9.35651	9,498,640	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,181.97000	3.18197	3,256,430	17.60	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call			4,993.45000	4.99345	5,093,480	18.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,393.39000	2.39339	2,313,710	18.38	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call			1,268.09000	1.26809	1,304,950	16.60	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call			3,979.18000	3.97918	4,066,030	17.90	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			818.12000	0.81812	780,540	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			808.19000	0.80819	770,950	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			9,312.49000	9.31249	9,454,290	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			828.15000	0.82815	790,240	19.24	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call			2,427.16000	2.42716	2,488,150	17.31	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			4,667.91000	4.66791	4,549,190	17.31	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			6,874.80000	6.87480	6,731,950	16.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			49,704.56000	49.70456	49,515,570	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.20000	0.00020	0,210	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			49,937.83000	49.93783	49,748,850	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.21000	0.00021	0,220	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put			8,804.50000	8.80450	8,659,100	15.63	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,636.71000	1.63671	1,680,300	15.63	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call			5,256.70000	5.25670	5,355,770	17.05	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			49,821.13000	49.82113	49,632,150	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			3,771.45000	3.77145	3,681,530	17.05	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call			0.22000	0.00022	0,220	15.61	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			3,394.77000	3.39477	3,469,020	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			5,602.18000	5.60218	5,487,440	16.46	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put			9,078.50000	9.07850	8,930,400	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,985.37000	1.98537	2,039,220	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put			9,638.13000	9.63813	9,486,110	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,805.99000	1.80599	1,855,920	14.81	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			6,100.60000	6.10060	6,214,920	16.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			8,901.97000	8.90197	9,042,200	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			2,342.27000	2.34227	2,280,550	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			8,831.12000	8.83112	8,970,720	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			2,376.70000	2.37670	2,314,350	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			8,866.52000	8.86652	9,006,440	16.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2035	On	04/11/2021	Bond Future	11.08	Put			5,673.79000	5.67379	5,560,000	15.57	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,819.70000	2.81970	2,889,060	15.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			13,757.00000	13.75700	13,930,130	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			838.48000	0.83848	809,660	16.87	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,010.91000	4.01091	4,099,070	15.57	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,359.43000	2.35943	2,297,400	16.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,810.79000	3.81079	3,723,160	16.18	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			7,360.93000	7.36093	7,228,340	15.16	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												10,027,142.40	110	112,54
R2037	On	04/02/2021	Bond Future			10.86457	82.45739	10.89685	82.24857		17.81	7,421,165.10	90	131,57
R2037	On	06/05/2021	Bond Future			11.08141	83.29803	11.11503	83.08694		18.79	0.00	0	
R2037	On	05/08/2021	Bond Future			11.30572	79.95820	11.34190	79.73795		18.78	0.00	0	
R2037	On	04/11/2021	Bond Future			11.52383	80.82905	11.56321	80.59618		16.82	0.00	0	
Total R2037 Future												7,421,165.10	90	131,51
R2037	On	04/02/2021	Bond Future	10.28	Call			239.55000	0.23955	251,800	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,373.01000	4.37301	4,176,440	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			249.40000	0.24940	262,200	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			91.41000	0.09141	73,020	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,598.05000	6.59805	6,788,480	19.95	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,223.23000	6.22323	6,409,750	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			116.45000	0.11645	94,150	19.95	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,257.69000	3.25769	3,075,410	17.40	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			15,569.70000	15.56970	15,778,510	19.95	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.02000	0.00002	0,010	19.95	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			1,367.46000	1.36746	1,437,520	17.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,670.79000	1.67079	1,532,030	17.97	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			314.74000	0.31474	331,190	17.13	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,433.08000	4.43308	4,235,980	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,313.38000	4.31338	4,117,360	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			230.05000	0.23005	241,770	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,963.57000	3.96357	3,771,200	17.13	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,695.60000	8.69560	8,486,900	16.41	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			10.33000	0.01033	10,450	16.41	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			498.10000	0.49810	524,640	17.40	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			8,634.23000	8.63423	8,795,180	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			1,047.67000	1.04767	997,530	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,676.22000	8.67622	8,837,590	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			1,035.83000	1.03583	986,110	20.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Call		8,718.28000	8.71828	8,880,050	20.61	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,024.11000	1.02411	974,790	20.61	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,475.35000	2.47535	2,400,650	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,806.67000	7.80667	7,951,440	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,513.88000	2.51388	2,438,400	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,842.00000	7.84200	7,987,150	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,494.56000	2.49456	2,419,460	20.34	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,877.37000	7.87737	8,022,920	20.34	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,236.74000	9.23674	9,402,040	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,273.20000	2.27320	2,205,630	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,167.04000	9.16704	9,331,660	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,305.93000	2.30593	2,237,680	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,201.87000	9.20187	9,366,830	18.06	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,289.52000	2.28952	2,221,610	18.06	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											7,421,165.10	90	132,81
R2040	On	04/02/2021	Bond Future			10.99345	84.46487	11.03077	84.20807	18.30	2,533,946.10	30	80,45
R2040	On	06/05/2021	Bond Future			11.20597	85.32601	11.24485	85.06647	19.16	0.00	0	
R2040	On	05/08/2021	Bond Future			11.42579	81.75815	11.46745	81.48868	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future			11.63911	82.64865	11.68414	82.36586	17.21	0.00	0	
Total R2040 Future											2,533,946.10	30	80,45
R2040	On	04/02/2021	Bond Future	10.41	Call		225.36000	0.22536	242,240	17.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,665.64000	4.66564	4,425,720	17.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		235.12000	0.23512	252,740	17.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,824.23000	5.82423	5,574,930	16.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		102.83000	0.10283	110,330	16.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,015.20000	4.01520	4,203,800	19.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		7,076.40000	7.07640	6,822,490	16.69	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		44.41000	0.04441	47,300	16.69	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,932.90000	4.93290	5,140,790	19.97	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,730.79000	4.73079	4,490,170	17.09	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,737.60000	11.73760	11,480,810	16.66	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1.21000	0.00121	1,220	16.66	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,600.94000	4.60094	4,361,760	17.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		215.95000	0.21595	232,130	17.09	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		282.38000	0.28238	233,470	19.97	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		440.79000	0.44079	372,590	19.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		11,067.44000	11.06744	10,810,680	16.66	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		2.14000	0.00214	2,180	16.66	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	12.43	Put		1,244.40000	1.24440	1,179,410	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,610.68000	8.61068	8,805,750	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,230.60000	1.23060	1,166,130	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,523.86000	8.52386	8,717,900	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,702.65000	2.70265	2,588,420	19.65	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,886.86000	4.88686	5,032,170	19.65	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,848.84000	12.84884	13,081,300	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,258.32000	1.25832	1,192,820	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		393.44000	0.39344	366,360	21.13	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,567.24000	8.56724	8,761,790	21.13	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,182.43000	5.18243	5,012,150	18.53	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,344.36000	2.34436	2,433,620	18.53	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,573.91000	8.57391	8,757,850	20.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,442.47000	2.44247	2,356,940	20.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,615.89000	8.61589	8,800,240	20.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,427.69000	2.42769	2,342,570	20.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,532.17000	8.53217	8,715,700	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,406.10000	3.40610	3,513,230	18.78	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,450.04000	4.45004	4,317,700	19.37	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,979.79000	4.97979	5,116,920	19.37	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,912.37000	17.91237	18,164,880	20.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,457.56000	2.45756	2,371,620	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		299.12000	0.29912	282,160	20.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,172.37000	6.17237	6,010,030	18.78	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,504.94000	9.50494	9,705,630	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,439.09000	2.43909	2,356,990	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,541.35000	9.54135	9,742,450	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,421.66000	2.42166	2,339,970	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,468.57000	9.46857	9,668,840	18.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,456.63000	2.45663	2,374,110	18.47	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											2,533,946.10	30	87,95
R2044	On	04/02/2021	Bond Future			11.07150	81.00713	11.10370	80.78475	19.22	0.00	0	51,85
R2044	On	06/05/2021	Bond Future			11.27676	81.83307	11.31034	81.60819	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future			11.48896	78.35194	11.52504	78.11792	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future			11.69458	79.20538	11.73376	78.95877	18.02	0.00	0	
Total R2044 Future											0.00	0	51,85
R2044	On	04/02/2021	Bond Future	10.84	Call		826.10000	0.82610	870,950	18.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,678.32000	2.67832	2,500,790	18.94	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.29	Call		95.35000	0.09535	99,790	17.70	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		6,049.50000	6.04950	5,831,560	17.70	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put		11,088.28000	11.08828	10,865,860	17.47	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		25.37000	0.02537	26,100	17.49	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		134.80000	0.13480	141,450	17.85	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		5,548.14000	5.54814	5,332,410	17.85	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		2.31000	0.00231	2,270	17.47	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call		141.37000	0.14137	148,390	17.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		5,477.91000	5.47791	5,262,550	17.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		128.50000	0.12850	134,790	17.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		5,618.75000	5.61875	5,402,660	17.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		7,957.85000	7.95785	7,736,200	17.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		8,575.18000	8.57518	8,741,790	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,319.72000	8.31972	8,483,570	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,403.51000	3.40351	3,286,950	20.30	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call		5,520.04000	5.52004	5,651,840	21.05	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,422.52000	2.42252	2,329,440	21.05	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put		3,557.29000	3.55729	3,437,520	20.22	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,821.50000	3.82150	3,926,610	20.22	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put		1,329.80000	1.32980	1,269,230	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,259.11000	1.25911	1,200,840	22.17	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call		5,985.61000	5.98561	6,123,360	21.31	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,206.87000	2.20687	2,119,740	21.31	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,277.33000	8.27733	8,440,720	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,358.98000	1.35898	1,297,490	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,418.38000	4.41838	4,282,300	19.87	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put		6,117.01000	6.11701	5,954,910	19.16	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,854.63000	1.85463	1,917,410	19.16	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call		3,998.68000	3.99868	4,107,000	20.30	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,344.32000	1.34432	1,283,290	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,362.17000	8.36217	8,526,480	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,991.72000	2.99172	3,080,520	19.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,853.55000	8.85355	9,014,510	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,340.40000	2.34040	2,267,340	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,778.90000	8.77890	8,939,070	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,377.21000	2.37721	2,303,360	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,816.20000	8.81620	8,976,770	22.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,358.74000	2.35874	2,285,290	22.00	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,546.90000	2.54690	2,472,370	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,345.25000	9.34525	9,517,700	19.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Put			2,529.02000	2.52902	2,454,860	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			9,274.08000	9.27408	9,445,790	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,564.88000	2.56488	2,489,980	19.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			9,309.65000	9.30965	9,481,730	19.34	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												0.00	0	71,24
R2048	On	04/02/2021	Bond Future			10.97044	84.79021	11.00260	84.56066		18.56	255,218,532.10	3,010	119,27
R2048	On	06/05/2021	Bond Future			11.16282	81.24453	11.19635	81.01240		20.34	0.00	0	
R2048	On	05/08/2021	Bond Future			11.35946	82.13785	11.39543	81.89649		19.52	0.00	0	
R2048	On	04/11/2021	Bond Future			11.55980	78.62039	11.59886	78.36630		18.27	0.00	0	
Total R2048 Future												255,218,532.10	3,010	119,27
R2048	On	04/02/2021	Bond Future	10.47	Call			306.38000	0.30638	324,190	17.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,261.99000	4.26199	4,050,250	17.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			319.15000	0.31915	337,720	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,327.08000	4.32708	4,114,580	17.37	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,427.11000	2.42711	2,252,020	18.20	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			961.48000	0.96148	1,015,940	18.20	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			9,444.71000	9.44471	9,215,290	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			8.60000	0.00860	8,730	16.75	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			4,197.37000	4.19737	3,986,390	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			489.02000	0.48902	420,830	19.68	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			3,897.25000	3.89725	4,058,610	19.68	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,666.80000	2.66680	2,484,820	18.11	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			832.22000	0.83222	879,790	18.11	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			293.95000	0.29395	311,000	17.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			8,593.33000	8.59333	8,765,140	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,285.80000	1.28580	1,225,480	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,637.06000	8.63706	8,809,360	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,271.53000	1.27153	1,211,700	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,549.64000	8.54964	8,720,980	22.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,300.20000	1.30020	1,239,410	22.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,302.93000	2.30293	2,229,070	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,152.46000	9.15246	9,320,360	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,284.77000	2.28477	2,211,310	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,191.06000	9.19106	9,359,360	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,266.73000	2.26673	2,193,670	21.23	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,113.89000	9.11389	9,281,390	21.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			9,732.09000	9.73209	9,913,570	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,378.07000	2.37807	2,305,460	19.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/11/2021	Bond Future	12.85	Call		9.76889000	9.76889	9,950,750	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,360.84000	2.36084	2,288,610	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,695.31000	9.69531	9,876,420	19.60	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,395.40000	2.39540	2,322,420	19.60	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											255,218,532.10	3,010	123,55
R209	On	04/02/2021	Bond Future			10.49346	70.41028	10.52042	70.25666	18.48	0.00	0	26,18
R209	On	06/05/2021	Bond Future			10.68546	67.98872	10.71345	67.83340	20.62	0.00	0	5,25
R209	On	05/08/2021	Bond Future			10.87802	68.73656	10.90812	68.57383	19.36	0.00	0	
R209	On	04/11/2021	Bond Future			11.07452	66.34474	11.10737	66.17175	18.38	0.00	0	1,00
Total R209 Future											0.00	0	32,43
R209	On	04/02/2021	Bond Future	10.11	Call		447.21000	0.44721	463,470	17.94	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		2,840.88000	2.84088	2,703,520	17.94	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		461.79000	0.46179	478,670	17.95	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		2,795.71000	2.79571	2,658,970	17.95	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		432.95000	0.43295	448,610	17.92	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		2,886.44000	2.88644	2,748,480	17.92	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,482.11000	2.48211	2,406,970	21.34	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		5,624.80000	5.62480	5,507,710	20.08	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,499.24000	1.49924	1,537,470	20.08	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,128.32000	6.12832	6,230,940	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,006.73000	2.00673	2,054,990	20.37	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		4,887.42000	4.88742	4,977,420	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,007.37000	2.00737	1,942,050	21.85	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		8,494.86000	8.49486	8,618,520	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,081.47000	1.08147	1,110,610	19.80	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		4,042.94000	4.04294	4,123,120	21.34	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		724.96000	0.72496	692,740	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,457.05000	8.45705	8,580,430	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		716.39000	0.71639	684,450	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,381.51000	8.38151	8,504,330	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,465.33000	1.46533	1,412,630	22.41	0.00	0	3,70
R209	On	06/05/2021	Bond Future	10.25	Put		4,646.43000	4.64643	4,539,370	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,855.75000	2.85575	2,918,930	20.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,488.52000	3.48852	3,396,380	20.73	0.00	0	6,20
R209	On	06/05/2021	Bond Future	9.75	Put		6,738.22000	6.73822	6,612,040	19.80	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		733.61000	0.73361	701,110	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		707.91000	0.70791	676,250	22.41	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.23	Call		8,419.26000	8.41926	8,542,360	22.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.35	Put		4,289.64000	4.28964	4,186,760	20.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,231.93000	2.23193	2,284,370	20.47	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		2,255.21000	2.25521	2,197,380	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,858.19000	6.85819	6,963,380	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,237.80000	2.23780	2,180,260	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,795.81000	6.79581	6,900,410	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,272.74000	2.27274	2,214,610	20.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,826.97000	6.82697	6,931,870	20.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,651.32000	2.65132	2,590,190	19.75	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.18	Call		7,646.85000	7.64685	7,763,640	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,341.39000	2.34139	2,285,190	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,677.00000	7.67700	7,794,070	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,325.06000	2.32506	2,269,140	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,616.73000	7.61673	7,733,260	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,901.05000	2.90105	2,965,860	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,208.30000	6.20830	6,100,120	17.87	0.00	0	2,00
R209	On	04/11/2021	Bond Future	9.50	Put		10,518.09000	10.51809	10,378,760	17.30	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,228.43000	1.22843	1,262,090	17.30	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,111.13000	7.11113	7,222,990	19.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,357.80000	2.35780	2,301,340	19.75	0.00	0	
Total R209 Option											0.00	0	52,32
Total For R209											0.00	0	84,76
R210	On	04/02/2021	Bond Future			194.33055	194.33055	194.13585	194.13585		0.00	0	1,2
R210	On	06/05/2021	Bond Future			193.64585	193.64585	193.44883	193.44883		0.00	0	
R210	On	05/08/2021	Bond Future			195.82188	195.82188	195.60671	195.60671		0.00	0	
R210	On	04/11/2021	Bond Future			195.25803	195.25803	195.01613	195.01613		0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021	Bond Future			170.05459	170.05459	170.04262	170.04262		0.00	0	5,5
R212	On	06/05/2021	Bond Future			171.83016	171.83016	171.81779	171.81779		0.00	0	
R212	On	05/08/2021	Bond Future			171.42835	171.42835	171.40169	171.40169		0.00	0	
R212	On	04/11/2021	Bond Future			173.33381	173.33381	173.28537	173.28537		0.00	0	
Total R212 Future											0.00	0	5,5
Total For R212											0.00	0	5,5
R213	On	04/02/2021	Bond Future			9.31984	88.19608	9.35183	88.01108	13.18	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.51076	85.56702	9.54408	85.37995	14.64	0.00	0	
R213	On	05/08/2021	Bond Future			9.70533	86.50782	9.74137	86.31154	13.74	0.00	0	
R213	On	04/11/2021	Bond Future			9.90733	83.92006	9.94690	83.71101	12.98	0.00	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 R213 Future												0.00	0	8,85
R213	On	04/02/2021	Bond Future	9.40	Call			1,343.18000	1.34318	1,421,010	13.34	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			1,065.60000	1.06560	958,430	13.34	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,374.84000	1.37484	1,454,130	13.35	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			1,039.79000	1.03979	934,080	13.35	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,311.92000	1.31192	1,388,300	13.33	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			1,091.87000	1.09187	983,250	13.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			130.89000	0.13089	120,630	15.92	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,043.35000	12.04335	12,219,870	15.92	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			135.48000	0.13548	124,930	15.92	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,086.86000	12.08686	12,263,530	15.92	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			133.17000	0.13317	122,770	15.92	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,130.36000	12.13036	12,307,170	15.92	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,027.98000	7.02798	7,165,870	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,621.08000	1.62108	1,562,690	14.84	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,829.23000	4.82923	4,941,610	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,697.77000	2.69777	2,613,870	14.35	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,570.68000	2.57068	2,645,910	13.64	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,273.67000	7.27367	7,414,180	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,519.11000	1.51911	1,463,340	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,309.03000	7.30903	7,449,910	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,504.97000	1.50497	1,449,570	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,238.38000	7.23838	7,378,520	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,533.36000	1.53336	1,477,220	14.84	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,790.90000	4.79090	4,669,850	13.64	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,792.74000	1.79274	1,732,700	13.94	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,627.47000	7.62747	7,776,830	13.94	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,778.13000	1.77813	1,718,440	13.94	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,560.85000	7.56085	7,709,510	13.94	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,807.44000	1.80744	1,747,050	13.94	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,594.13000	7.59413	7,743,140	13.94	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												0.00	0	9,45
R214	On	04/02/2021	Bond Future			10.85395	67.60419	10.88602	67.41951		20.16	0.00	0	15,32
R214	On	06/05/2021	Bond Future			11.04113	65.01728	11.07444	64.83058		22.55	0.00	0	
R214	On	05/08/2021	Bond Future			11.23172	65.73219	11.26733	65.53803		21.15	0.00	0	
R214	On	04/11/2021	Bond Future			11.42572	63.17057	11.46424	62.96619		20.12	0.00	0	
Total R214 Future												0.00	0	15,32
R214	On	04/02/2021	Bond Future	10.32	Call			298.10000	0.29810	311,980	19.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R214	On	04/02/2021	Bond Future	10.32	Put		3,685.35000	3.68535	3,514,550	19.49		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		308.82000	0.30882	323,260	19.50		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,633.80000	3.63380	3,463,560	19.50		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		287.66000	0.28766	300,990	19.47		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,737.26000	3.73726	3,565,910	19.47		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,249.23000	7.24923	7,384,730	24.52		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,184.46000	1.18446	1,133,260	24.52		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,284.45000	7.28445	7,420,330	24.52		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,172.17000	1.17217	1,121,350	24.52		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,319.71000	7.31971	7,455,960	24.52		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,159.99000	1.15999	1,109,540	24.52		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,572.08000	2.57208	2,499,940	22.36		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,442.29000	6.44229	6,563,670	22.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,602.83000	2.60283	2,530,050	22.32		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,475.95000	6.47595	6,597,650	22.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,587.41000	2.58741	2,514,950	22.34		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,509.64000	6.50964	6,631,660	22.36		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,617.54000	7.61754	7,754,040	21.58		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,596.59000	2.59659	2,528,710	21.58		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,552.02000	7.55202	7,687,970	21.54		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,623.46000	2.62346	2,555,030	21.54		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,584.77000	7.58477	7,721,000	21.56		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,609.98000	2.60998	2,541,830	21.56		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	15,32
Total for Bond												327,908,181.12	3,724	1,098,78
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			750.01800	750.01800	748.41100	748.41100				30,000,720.00	4	96
GOVI On 06/05/2021 GOVI			757.65800	757.65800	756.03400	756.03400				0.00	0	
GOVI On 05/08/2021 GOVI			765.89200	765.89200	764.19000	764.19000				0.00	0	
GOVI On 04/11/2021 GOVI			774.30800	774.30800	772.49200	772.49200				0.00	0	
Total GOVI Future										30,000,720.00	4	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			25,390.00000	2.53900	9,320,000			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			25,490.00000	2.54900	9,420,000			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			25,290.00000	2.52900	9,220,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			773,640.00000	77.36400	789,880,000			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			773,540.00000	77.35400	789,780,000			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			773,440.00000	77.34400	789,680,000			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			450,600.00000	45.06000	467,620,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			450,500.00000	45.05000	467,520,000			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			450,400.00000	45.04000	467,420,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			440,820.00000	44.08200	458,980,000			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			440,720.00000	44.07200	458,880,000			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			440,920.00000	44.09200	459,080,000			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										30,000,720.00	4	96
Total for GOVI										30,000,720.00	4	96
AL37 On 04/02/2021 Index Future			790.39500	790.39500	788.59300	788.59300				0.00	0	
AL37 On 06/05/2021 Index Future			798.44500	798.44500	796.62600	796.62600				0.00	0	
AL37 On 05/08/2021 Index Future			807.12300	807.12300	805.21900	805.21900				0.00	0	
AL37 On 04/11/2021 Index Future			815.99200	815.99200	813.96800	813.96800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total AL37 Future									0.00	0	
Total For AL37									0.00	0	
AL7T On 04/02/2021 Index Future			867.70700	867.70700	866.04700	866.04700			0.00	0	
AL7T On 06/05/2021 Index Future			876.54500	876.54500	874.86800	874.86800			0.00	0	
AL7T On 05/08/2021 Index Future			886.07100	886.07100	884.30600	884.30600			0.00	0	
AL7T On 04/11/2021 Index Future			895.80800	895.80800	893.91300	893.91300			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 04/02/2021 Index Future			758.88700	758.88700	757.27000	757.27000			0.00	0	23
ALBI On 06/05/2021 Index Future			766.61600	766.61600	764.98300	764.98300			0.00	0	
ALBI On 05/08/2021 Index Future			774.94800	774.94800	773.23500	773.23500			0.00	0	
ALBI On 04/11/2021 Index Future			783.46400	783.46400	781.63600	781.63600			0.00	0	
Total ALBI Future									0.00	0	23
Total For ALBI									0.00	0	23
IGOV On 04/02/2021 Index Future			270.29900	270.29900	270.26300	270.26300			0.00	0	98
IGOV On 06/05/2021 Index Future			273.11900	273.11900	273.08300	273.08300			0.00	0	
IGOV On 05/08/2021 Index Future			276.15300	276.15300	276.09500	276.09500			0.00	0	
IGOV On 04/11/2021 Index Future			279.25300	279.25300	279.16100	279.16100			0.00	0	
Total IGOV Future									0.00	0	97
Total For IGOV									0.00	0	97
Total for Index									0.00	0	1,21
JIBAR f On 20/01/2021 Jibar Future			3.65500	96.34500	3.65500	96.34500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.53000	96.47000	3.52000	96.48000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.51500	96.48500	3.51500	96.48500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.45000	96.55000	3.46000	96.54000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.45000	96.55000	3.46000	96.54000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.43500	96.56500	3.45000	96.55000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.48000	96.52000	3.50000	96.50000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.63500	96.36500	3.66500	96.33500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.65000	96.35000	3.71500	96.28500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.96000	96.04000	4.01000	95.99000			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			3.97000	96.03000	4.07000	95.93000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.51500	95.48500	4.45500	95.54500			0.00	0	
Total Jibar Future									0.00	0	30,00
Total For JIBAR FUTURE									0.00	0	30,00
Total for Jibar									0.00	0	30,00
5Y STN On 21/12/2021 Interest Rate Swap			90.50000	90.50000	90.50000	90.50000			0.00	0	1
Total 5Y STND Future									0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										357,908,901.12	3,728	1,131,00
AA06 On 15/04/2021 Spot Bond					0.00000	99.88860				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			5.29000	103.39632	5.29000	103.38153				0.00	0	100,000,00
Total AA07 SPOT										0.00	0	100,000,00
Total For AA07										0.00	0	100,000,00
ABCPI3 On 07/12/2023 Spot Bond			3.50000	301.17524	3.50000	301.12163				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.43523				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.89434				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.41512	9.65000	100.38913				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.68123				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.43126				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.33299				0.00	0	798,000,00
Total ABFN14 SPOT										0.00	0	798,000,00
Total For ABFN14										0.00	0	798,000,00
ABFN11 On 11/11/2022 Spot Bond					0.00000	101.99103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.96902				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.48161				0.00	0	660,000,00
Total ABFN21 SPOT										0.00	0	660,000,00
Total For ABFN21										0.00	0	660,000,00
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.03158				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.23924				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.16200				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.55236				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.70055				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.49810				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.42098				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.43403				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.69980				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.26653				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.31314				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.08246				0.00	3,000,000,000	1,500,000,000
Total ABFN34 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN34										0.00	3,000,000,000	1,500,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.37259				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.69109				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.26636				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.86386				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.80121				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.08009				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.91687				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.30888				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ABFN43 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 ABFN43									0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.99999			0.00	0	
Total ABFN44 SPOT									0.00	0	
Total For ABFN44									0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.00002			0.00	0	
Total ABFN45 SPOT									0.00	0	
Total For ABFN45									0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.29636			0.00	0	
Total ABFN46 SPOT									0.00	0	
Total For ABFN46									0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.55484			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.58608			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.80051			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.14836			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.55875			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.23000	4.23000	4.23000	146.38586			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	71.09425	100.00000	70.93017			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.32500	7.32500	7.32500	138.47968		75,173,545,000.00	10,262,600	5,131,30	
Total ABKI04 SPOT								75,173,545,000.00	10,262,600	5,131,30	
Total For ABKI04								75,173,545,000.00	10,262,600	5,131,30	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.55458	100.00000	18.51154		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.06459			0.00	0	8,326,50
Total ABKS1 SPOT									0.00	0	8,326,50
Total For ABKS1									0.00	0	8,326,50
ABN05 On 18/04/2021 Spot Bond			2.79000	216.35353	2.79000	216.31921			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	146.87682			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	181.59843			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	207.66269			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.13000	6.13000	6.13000	106.08196			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.70500	6.70500	6.70500	119.01277			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.79000	4.79000	4.79000	102.35415			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.32000	103.68418	4.32000	103.67203		7,084,800,000,000.00		1,640,000,000	420,000,00
Total ABS11 SPOT								7,084,800,000,000.00		1,640,000,000	420,000,00
Total For ABS11								7,084,800,000,000.00		1,640,000,000	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.63000	108.07411	4.63000	108.06045			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.95000	110.02418	4.95000	110.00932			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			6.27000	118.78243	6.27000	118.76217				0.00	0	60,000,00
Total ABS16 SPOT										0.00	0	60,000,00
Total For ABS16										0.00	0	60,000,00
ABS17 On 11/11/2027 Spot Bond			7.48000	118.50537	7.48000	118.48134			22,440,000,000,000.00	3,000,000,000	1,500,000,00	
Total ABS17 SPOT									22,440,000,000,000.00	3,000,000,000	1,500,000,00	
Total For ABS17									22,440,000,000,000.00	3,000,000,000	1,500,000,00	
ABS18 On 26/09/2023 Spot Bond			5.10000	114.79146	5.10000	114.77549			0.00	0		
Total ABS18 SPOT									0.00	0		
Total For ABS18									0.00	0		
ABS7 On 11/09/2026 Spot Bond			6.59000	113.33709	6.59000	113.31680			0.00	0	90,000,00	
Total ABS7 SPOT									0.00	0	90,000,00	
Total For ABS7									0.00	0	90,000,00	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.60200	100.00000	12.57380			0.00	0		
Total ABS7/R186 SPOT									0.00	0		
Total For ABS7/R186									0.00	0		
ABSI2 On 07/12/2023 Spot Bond			1.85000	1.85000	1.85000	314.70918			0.00	0		
Total ABSI2 SPOT									0.00	0		
Total For ABSI2									0.00	0		
ABSI4 On 31/01/2022 Spot Bond			1.35000	171.43294	1.35000	171.41249			0.00	0		
Total ABSI4 SPOT									0.00	0		
Total For ABSI4									0.00	0		
ABX01 On 10/07/2024 Spot Bond			9.58000	9.58000	9.58000	104.04323			0.00	0		
Total ABX01 SPOT									0.00	0		
Total For ABX01									0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	100.41758			0.00	0		
Total ACL097 SPOT									0.00	0		
Total For ACL097									0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	100.40459			0.00	0		
Total ACL098 SPOT									0.00	0		
Total For ACL098									0.00	0		
ACL129 On 20/09/2021 Spot Bond					0.00000	100.38857			0.00	0		
Total ACL129 SPOT									0.00	0		
Total For ACL129									0.00	0		
ACL145 On 20/12/2021 Spot Bond					0.00000	100.39054			0.00	0		
Total ACL145 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 ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.87700				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.40353				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.40353				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.41461				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.41461				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	172.39650				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	175.11403				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.38273				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22€ On 26/01/2021 Spot Bond					0.00000	101.18741				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.38011				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.37034				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.63706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85580				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.67197				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.67906				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.72493				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.14989				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.35151				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.62044				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.83094				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.82391				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.72259				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	99.94553				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.94553				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.93582				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.94718				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.94772				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.94179				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.93588				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.91659				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.91072				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.90697				0.00	0	150,000,00
Total AHF5A1 SPOT										0.00	0	150,000,00
Total For AHF5A1										0.00	0	150,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.69895				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.82000	113.55354	5.82000	113.53584				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.74149				0.00	0	
Total AHF5B1 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.79819				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.19446				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.97022				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.18640				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.74143				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.79811				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.19427				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.68474				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.76979				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.82647				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.30729				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.70000	112.85275	6.70000	112.83232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.82000	111.54906	5.82000	111.53138				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.30500	93.84778	11.30500	93.81928				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	162.52058	6.77000	162.47743				0.00	0	624,000,00
Total AIRL01 SPOT										0.00	0	624,000,00
Total For AIRL01										0.00	0	624,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	99.96465				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.24226				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.50341				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.71085				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.06659				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.67865				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.86392				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.26928				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	100.45353				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.28000	222.22863	5.28000	222.17840				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.29500	200.29173	5.29500	200.24639				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.57221				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.33000	169.73774	2.33000	169.71302				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	97.85117				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.05506				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.06756				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.37500	169.66050	2.37500	169.63559				0.00	0	
Total ASN149 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 ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	55.01950				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.67918				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.39000	174.41633	5.39000	174.37642				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	100.99022				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.80015				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.60153				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN170 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	
ASN170 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	
ASN180 On 20/06/2022 Spot Bond					0.00000	100.44846				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN190 On 30/06/2022 Spot Bond					0.00000	100.24698				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN190 On 31/01/2038 Spot Bond			5.26500	101.49500	5.26500	101.47226				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN190 On 20/06/2022 Spot Bond					0.00000	100.34954				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.35488				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.38301				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN200 On 24/08/2021 Spot Bond					0.00000	100.92651				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN200 On 24/08/2025 Spot Bond					0.00000	101.05791				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.66853				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN25 On 29/05/2021 Spot Bond					0.00000	100.60721				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.44716				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.34623				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.83670				0.00	0	20,000,00
Total ASN278 SPOT										0.00	0	20,000,00
Total For ASN278										0.00	0	20,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.80318				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.73866				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.49718				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.26842				0.00	0	20,000,00
Total ASN291 SPOT										0.00	0	20,000,00
Total For ASN291										0.00	0	20,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.37882				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.48607				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.48204				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	96.90780				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.43500	5.43500	5.43500	89.10040				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.35848				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.41001				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.96958				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.36121				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.37500	100.06725	5.37500	100.04453				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.38529				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.81780				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.81780				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.34949				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36336				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.36902				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.66841				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.44381				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.36184				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.37550				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.10969				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.45821				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.45821				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.43801				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.36509				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.71016				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39: On 17/12/2025 Spot Bond					0.00000	100.42053				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.36249				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.42752				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.54763				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.73805				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.40818				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.40818				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.32589				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.33640				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.46005				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.44074				0.00	0	
Total ASN458 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.27910				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94831				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94778				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	104.82022				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	105.03359				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	104.35001				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	105.04916				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.95699				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.14118				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	104.61393				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	104.40095				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.80620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.37404				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.44707				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.14229				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.57600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond					0.00000	104.13551				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.37274				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.52819				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.51312				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.18500				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.43630				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.40945				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.40993				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.40993				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.32990				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.32198				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.17257				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.36302				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.60646	9.00000	102.66301				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.55214	8.18000	102.39797				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.56408	8.36000	102.45074				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.56408	8.36000	102.45074				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.18694				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.07549				0.00	0	
Total ASN517 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 ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	103.82985	9.10000	102.14411				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	104.58341	11.05000	102.39164				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.46629	11.00000	102.10959				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.66402				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.10735	10.50000	101.66849				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.71523				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.63288				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	103.95250	10.50000	101.40959				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.17439				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.71579				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN544 On 28/11/2022 Spot Bond					0.00000	100.87176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.51447				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN544 On 31/07/2023 Spot Bond			10.60000	103.67106	10.60000	104.79877				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.43101				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.22000	107.52250	5.22000	107.50719				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.87116	9.30000	102.84532				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	100.91246				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.04438				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.71299				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.66698				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.20841				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.73000	102.62913	5.73000	102.61321				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	100.01657				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.65126				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.31563				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.31194				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.02000	8.02000	8.02000	106.75539				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.28741				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.28741				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.19000	10.19000	10.19000	111.40189				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.20489				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.28167				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.02702				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.02713				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.99601				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.32512				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.32512				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.93500				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.33460				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.32464				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.33404				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.31498				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.33390				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.37234				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.38097				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.38097				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.39062				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.38156				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.38156				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.40050				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.88035				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.13500	7.13500	7.13500	107.45102				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.03242				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.97013				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.14585				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.57726				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.82000	111.92830	6.82000	111.90756				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.81084				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.11603				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.72000	104.10663	6.72000	104.08785				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.75500				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.82000	108.13770	5.82000	108.12084				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.43240				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.37549				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.96359				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.23544				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.14663				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.31500				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.11491				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.57778				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.82672				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.03707				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.56000	112.05371	5.56000	112.03673				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.41004				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.70301				0.00	0	500,000,00
Total BID13 SPOT										0.00	0	500,000,00
Total For BID13										0.00	0	500,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.31360				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.99027				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.26116				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.94800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.48300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.33600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.31651				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.90874				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.12963				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.69700				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.88141				0.00	100,000,000	1,050,000,00
Total BPPF20 SPOT										0.00	100,000,000	1,050,000,00
Total For BPPF20										0.00	100,000,000	1,050,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.27072				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.94295				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.92598				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	101.00469				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.02449				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.02656				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.88069				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.92595				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.96530				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.32820				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.98923				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.42000	104.15498	4.42000	104.14255				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.87413				0.00	0	
Total CBL28 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 CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.79012				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.63000	113.94891	6.63000	113.92849				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.98000	114.90981	6.98000	114.88814				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.51000	116.58323	7.51000	116.55949				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.93000	105.96590	8.93000	103.45488				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.41640				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.22608				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.53558				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.30353				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.41514				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.90707				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.97411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.77240				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.75756				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	100.38377				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.49533	3.14000	160.38844				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.30000	2.30000	2.30000	160.65238				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.06537	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.91443				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.59000	114.57601	6.59000	114.55549				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.80394	8.70700	127.37100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.37282				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.26410				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.58387				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.41500	103.95298	5.41500	103.93772				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.24992	10.98000	102.21974				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.16023				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	121.71424	6.50000	123.08400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.37546				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.38429				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.37880				0.00	0	
Total CLN394 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 CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.87695				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.86890				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.86890				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.04200				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.16961				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 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	
CLN440 On 24/05/2021 Spot Bond			5.31500	103.72409	5.31500	103.70927				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.30000	169.78927	2.30000	169.76467				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.79500	131.66301	5.79500	131.63167				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.03500	130.48656	6.03500	130.45469				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.86810				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.00809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.16618				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.02000	107.86220	6.02000	107.84452				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	100.98479				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.43137				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.79712				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.96465				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	55.16876	100.00000	55.04531				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.08484				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.20069				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	101.26805				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.51500	104.66569	5.51500	104.65005				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.23920	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.82000	109.07152	5.82000	109.05452				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.79500				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.44326				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.72365				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.22000	116.03249	6.22000	116.01286				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.52490				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.80030				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.01931				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02210				0.00	0	
Total CLN502 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 CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.33415				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.67462				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.72035				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.63759				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.58175				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.33003	9.96000	103.30228				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.08771	10.01000	102.06031				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.78658				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.41301	9.60000	101.83706				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.47855				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.68770				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.88853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.23155	9.20000	103.20591				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.83773				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.71967				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.35968				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.83543				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.26335				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.44743				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.47855				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.41140				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.93854				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.36000	8.36000	8.36000	107.24234				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.51583				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.15506				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.92941				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	132.23300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.68077				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
CLN545 On 17/01/2024 Spot Bond					0.00000	99.93102				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.83000	113.76491	7.83000	113.74117				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.88000	110.68703	7.88000	110.66340				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.97000	110.40303	7.97000	110.37919				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.22410				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN554									0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.90262			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.89649			0.00	0	
Total CLN557 SPOT									0.00	0	
Total For CLN557									0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.74580			0.00	0	
Total CLN558 SPOT									0.00	0	
Total For CLN558									0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.92137			0.00	0	4,000,000,00
Total CLN559 SPOT									0.00	0	4,000,000,00
Total For CLN559									0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	124.48600			0.00	0	
Total CLN560 SPOT									0.00	0	
Total For CLN560									0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.95527			0.00	0	
Total CLN561 SPOT									0.00	0	
Total For CLN561									0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.63551	10.19000	101.62744			0.00	0	
Total CLN562 SPOT									0.00	0	
Total For CLN562									0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.83000	110.98620	7.83000	110.96265			0.00	0	
Total CLN563 SPOT									0.00	0	
Total For CLN563									0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.97042			0.00	0	
Total CLN564 SPOT									0.00	0	
Total For CLN564									0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.67760			0.00	0	
Total CLN565 SPOT									0.00	0	
Total For CLN565									0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.66023			0.00	0	
Total CLN566 SPOT									0.00	0	
Total For CLN566									0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.63475			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.89414				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.01032				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.22627				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.06000	109.29104	8.06000	109.26718				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.94807				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.45184				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.89938				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.47037				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.45030				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.94107				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.16838				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.93604				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.63789				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
CLN58 On 16/09/2025 Spot Bond					0.00000	100.52105				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	99.94718				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.61946				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.10828				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.54346				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.43532				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.42127				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.51120				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.35501				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.01500	137.05812	4.01500	110.88460				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.73192				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.25519				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.73192				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.26981				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.15892				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.49396				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42127				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42127				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	98.23500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.83980				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.91767				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.84502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.93908				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.73428				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.94567	9.32000	101.92015				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.13946				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.57221				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.70599				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.63781				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.30626				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.14889				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.43411				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.61944				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.05426				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.05005				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.96473				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.17694				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.89000	110.11386	5.89000	110.09649				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.93131				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.06267				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.10500	63.46566	12.10500	85.40066				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.71316				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.53000	107.45589	8.53000	107.43150				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.92674				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.68551				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.03015				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.93359				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.56913				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.69886				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.86873				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.81923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.01365				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.94688				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.70311				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.41319				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.12005				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.41392				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.65609				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.72366				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 18/02/2021 Spot Bond					0.00000	100.65997				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.46006				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.02048				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.38856				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.39318				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.40810				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.65900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	96.67900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	100.07200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	123.74000				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.09415				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.19011				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.12336				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.38927				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.50054				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.74125				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.02889				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.53180				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.61746	137.61722	4.61746	111.81472				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.61746	137.61722	4.61746	111.81545				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.91175				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.05175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.11269				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.11083				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.37875				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.63420				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.07156				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.52570				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.36187				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.37229				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.92050				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.43147				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.44373				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.44350				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.38851				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.24768				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.38856				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.14435				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.59609				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.12926				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	94.25963				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	87.03723				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	85.45848				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.35440				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.59131				0.00	0	
Total CLN700 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.79817				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.68805				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.68643				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.93081				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.62529				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.01071				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.14316				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.49796				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.37924				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.96642				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	84.21658				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.43093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.76758				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.38184				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.38184				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.38184				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	82.97760				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.13611				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.44715				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	81.94731				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	82.27838				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.56513				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	83.00822				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.34999				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.34999				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.34999				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.35650				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.35650				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.35650				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.58177				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.65352				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.13500	107.47172	7.13500	107.45102				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.85629				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.27000	111.99564	7.27000	111.97367				0.00	0	14,000,000.00
Total COJ05 SPOT										0.00	0	14,000,000.00
Total For COJ05										0.00	0	14,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.73000	104.29303	5.73000	104.27684				0.00	0	
Total COJ07 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 COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.98000	111.20236	8.98000	111.17552			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.00000	113.70251	6.00000	113.68403			0.00	0	71,100,000,00
Total COJG01 SPOT									0.00	0	71,100,000,00
Total For COJG01									0.00	0	71,100,000,00
COT01 On 03/04/2023 Spot Bond			6.65500	107.56265	6.65500	107.54330			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			9.39000	107.06225	9.39000	107.03526		3,756,000,000,000.00		400,000,000	100,000,00
Total COT02 SPOT								3,756,000,000,000.00		400,000,000	100,000,00
Total For COT02								3,756,000,000,000.00		400,000,000	100,000,00
COT03 On 05/06/2028 Spot Bond			9.48000	100.94198	9.48000	100.91629			0.00	0	8,200,000,00
Total COT03 SPOT									0.00	0	8,200,000,00
Total For COT03									0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.02000	9.02000	9.02000	108.04120			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.66538			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.38850			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.41212			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.16803			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.56950			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.05365			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.31309				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.53941				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.35972				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.27720				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.53398				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.89601				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.68615				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79724				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.23000	8.23000	8.23000	108.77228				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.23166				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.74858				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			5.77000	102.03109	5.77000	102.01534			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.13500	111.38247	6.13500	111.36419		197,089,329,000.00		32,125,400	3,501,893,50
Total DV23 SPOT								197,089,329,000.00		32,125,400	3,501,893,50
Total For DV23								197,089,329,000.00		32,125,400	3,501,893,50
DV23/R On 27/02/2023 Spot Bond			100.00000	29.81451	100.00000	29.74889		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.81451	100.00000	29.74889		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	
DV24 On 18/02/2024 Spot Bond			5.69000	115.13688	5.69000	115.11933		0.00		0	3,000,000,00
Total DV24 SPOT								0.00		0	3,000,000,00
Total For DV24								0.00		0	3,000,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	103.93238	9.69000	103.90565		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.93238	9.69000	103.90565		0.00		0	
Total DV24/R2023 SPOT								0.00		0	
Total For DV24/R2023								0.00		0	
DV29 On 18/02/2029 Spot Bond			11.29500	97.86428	11.29500	97.83507		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	104.09801	10.10000	104.07014		0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.09801	10.10000	104.07014		0.00		0	
Total DV29/R213 SPOT								0.00		0	
Total For DV29/R213								0.00		0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.64031		0.00		0	
Total DVF21 SPOT								0.00		0	
Total For DVF21								0.00		0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.92409		0.00		0	
Total DVF22 SPOT								0.00		0	
Total For DVF22								0.00		0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.46747		0.00		0	
Total DVF22B SPOT								0.00		0	
Total For DVF22B								0.00		0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.09033		0.00		0	
Total DVF22C SPOT								0.00		0	
Total For DVF22C								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	96.95959				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.54054				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.76307				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.49189				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.54592				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.43196				0.00	100,000,000	3,070,000,000
Total DVFB25 SPOT										0.00	100,000,000	3,070,000,000
Total For DVFB25										0.00	100,000,000	3,070,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.08240				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.91035				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.68235				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.96813				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.80528				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.84771				0.00	0	
Total DVFB31 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 DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.64000	110.84442	4.64000	110.83062				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.22500	108.32971	5.22500	108.31427				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.13000	114.18954	6.13000	114.17050				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.54000	101.33622	5.54000	101.31254				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.26500	90.16792	5.26500	90.14772				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	132.71679	2.25000	132.69773				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.63500	134.38028	4.65000	134.22193				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.67300	119.71105	4.67300	119.68588				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.72000	117.16276	4.72000	117.13820				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.20000	102.73116	5.20000	102.70817				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.23500	92.23675	5.23500	92.21615				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	132.71679	2.25000	132.69773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	150.13260				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	147.73805				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	113.71367				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.73439				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	113.21892				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	111.50873				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.56087				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	105.09132				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN012 On 23/12/2021 Spot Bond					0.00000	101.21301				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.20000	104.54086	5.20000	104.52608				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			8.55000	106.21013	8.55000	106.18556				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			10.89500	10.89500	10.89500	96.37296				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.24500	11.24500	11.24500	100.73265				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			8.63000	8.63000	8.63000	104.01212				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.63000	8.63000	8.63000	105.50752				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.55000	11.55000	11.55000	78.18276				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.32000	10.32000	10.32000	102.03619				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.55000	11.55000	11.55000	95.72906				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.75265				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.61915				0.00	0	
Total EPF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.51536				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.53085				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.46042				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.44904				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.88041				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.65559				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	100.40273				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.88278				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.57718				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.59427				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.94563				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.53671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.07269				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.78910				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.74950				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.85238				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.75741				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.79697				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.73687				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.71785				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.83652				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.54000	108.17417	5.54000	113.14995			600,820,756,000.00	108,451,400	71,834,800	
Total ES23 SPOT									600,820,756,000.00	108,451,400	71,834,800	
Total For ES23									600,820,756,000.00	108,451,400	71,834,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73519	10.00000	104.69419			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									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
ES26 On 02/04/2026 Spot Bond			7.74000	102.71071	7.74000	102.68928			39,581,164,944,000.00	5,113,845,600	3,043,788,70
Total ES26 SPOT									19,581,164,944,000.00	5,113,845,600	3,043,788,70
Total For ES26									19,581,164,944,000.00	5,113,845,600	3,043,788,70
ES26/R On 02/04/2026 Spot Bond			7.85000	102.24596	7.85000	102.22434			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.43000	76.53663	11.45500	76.37965			299,002,760,388,000.00	26,159,471,600	22,693,142,00
Total ES33 SPOT									19,002,760,388,000.00	26,159,471,600	22,693,142,00
Total For ES33									19,002,760,388,000.00	26,159,471,600	22,693,142,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.51243	7.50000	102.49158			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.95000	75.45781	11.95000	75.43375			24,774,969,440,000.00	2,073,219,200	15,215,232,00
Total ES42 SPOT									14,774,969,440,000.00	2,073,219,200	15,215,232,00
Total For ES42									14,774,969,440,000.00	2,073,219,200	15,215,232,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.89296	8.50000	101.86966			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	99.93613			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.58334			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.45798			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.38528			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.06036			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.74017			0.00	0	
Total FIFB15 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 FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.78840				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.82859				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.08858				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.01509				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.78941				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.97101				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.55000	5.55000	5.55000	102.82669		2,886,000,000,000.00		520,000,000	260,000,000	
Total FRB14 SPOT								2,886,000,000,000.00		520,000,000	260,000,000	
Total For FRB14								2,886,000,000,000.00		520,000,000	260,000,000	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.18279				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	100.63412				0.00	68,000,000	682,000,000
Total FRB18 SPOT										0.00	68,000,000	682,000,000
Total For FRB18										0.00	68,000,000	682,000,000
FRB19 On 14/04/2021 Spot Bond			6.49000	104.51850	6.49000	104.50021				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.52129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.96633				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.33145				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.99541				0.00	0	1,500,000,00
Total FRB23 SPOT										0.00	0	1,500,000,00
Total For FRB23										0.00	0	1,500,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.31703				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.40759				0.00	0	2,070,000,00
Total FRB25 SPOT										0.00	0	2,070,000,00
Total For FRB25										0.00	0	2,070,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.65594				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.33000	109.12221	8.33000	109.09775				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	101.32663				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.35000	171.43294	1.35000	171.41249				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.10000	2.10000	2.10000	312.60285				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	147.18519				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.53000	184.19773	4.53000	184.15983				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	97.29946				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	208.07859				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.07000	78.00858	6.07000	77.98930				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.52500	84.35202	5.52500	84.33236				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	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	139.80201				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	90.28454				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 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 FRC207										0.00	0	
FRC207 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	
FRC210 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	
FRC221 On 31/01/2022 Spot Bond			2.41000	169.60048	2.41000	169.57541				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC231 On 31/01/2022 Spot Bond			3.27000	168.13531	3.27000	168.10659				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	101.12491				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	100.47747				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC253 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	
FRC254 On 17/07/2027 Spot Bond					0.00000	101.78488				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 20/06/2021 Spot Bond					0.00000	101.14223				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC262 On 06/08/2023 Spot Bond					0.00000	103.27391				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.12629				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.36635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	101.97503	9.80000	101.94808				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 04/03/2021 Spot Bond					0.00000	100.56348				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.70600				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.42111				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.32123				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.71777				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.24320				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.42564				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.37068				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.36710				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.18926				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 26/01/2021 Spot Bond					0.00000	101.38429				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	99.94903				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	99.95011				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.84480				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.86090				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.48601				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.20211				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.88447				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.81652				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.18593				0.00	340,000,000	170,000,000
Total FRC305 SPOT										0.00	340,000,000	170,000,000
Total For FRC305										0.00	340,000,000	170,000,000
FRC30 On 27/02/2023 Spot Bond					0.00000	100.63341				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.00417				0.00	0	
Total FRC308 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.35926				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.41322				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.52000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.29000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.45355				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.44000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.20503				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.50125				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.14292				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.86020				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.45340				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.46388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.41762				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.14803				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.81360				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.20754				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.66059				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.91521				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.98649				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.05926				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.05926				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.47274				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.74316				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 13/09/2021 Spot Bond					0.00000	106.10719				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	103.60387				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 09/06/2021 Spot Bond					0.00000	100.54545				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.19053				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	101.36755				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	100.53651				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	100.70519				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	100.37553				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	99.98538				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 03/08/2021 Spot Bond					0.00000	100.96534				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	100.48697				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	100.43755				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.30305				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.13287				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.01815				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.73095				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.90280				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.82669				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.22235				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.65571				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	168.48051				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	168.58271				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	168.61679				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.93000	93.84440	4.93000	93.82400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.16500	102.81461	5.16500	102.79185				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.48397				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.78828				0.00	0	2,100,000,00
Total FRJ21 SPOT										0.00	0	2,100,000,00
Total For FRJ21										0.00	0	2,100,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.44680				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.07083				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39461				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.51156				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.86025				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.30822				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.70040				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.71300	4.71300	4.71300	87.03814				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	103.86263				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.45286				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.02819				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.22500	102.02036	5.22500	101.99760				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.23000	201.58865	5.23000	201.54335				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.36500	100.19602	5.36500	100.17331				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	200.94349				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.74500	142.23133	3.74500	142.20522				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.66771	3.70500	124.64496				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.21500	102.15220	5.21500	102.12946				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.38000	198.61102	5.38000	198.56561				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.43000	197.63032	5.43000	197.58489				0.00	0	
Total FRS121 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.27500	180.55489	3.27500	144.76664				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.46000	197.04475	5.46000	196.99927				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.36500	100.19602	5.36500	100.17331				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.20000	176.52496	5.20000	176.48545				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.11500	91.07773	6.11500	91.05528				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.09000	177.75911	5.09000	177.71985				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.15000	177.08471	5.15000	177.04532				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.97000	187.40537	5.97000	187.35959				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.06500	91.65287	6.06500	91.63039				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.36500	5.36500	5.36500	100.17331				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.34500	100.45418	5.34500	100.43147				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.96000	179.23046	4.96000	179.19150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.74000	191.67973	5.74000	191.63408				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.09000	177.75911	5.09000	177.71985				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.09000	177.75911	5.09000	177.71985				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.38000	174.52659	5.38000	174.48670				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.04500	140.62474	4.04500	140.59780				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.11000	170.11609	2.11000	170.09233				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.44000	173.86626	5.44000	173.82624				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	173.42764	5.48000	173.38755				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.01500	140.78444	4.01500	140.75759				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.95500	179.28733	4.95500	179.24838				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.49000	5.49000	5.49000	173.27806				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16 On 06/06/2025 Spot Bond					0.00000	16.27621				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.13496				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.94580				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.93990				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.41762				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.28391				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	146.75396				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	164.91396				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	157.15150				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	161.85298				0.00	0	
Total FRS187 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 FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	137.02099				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	24.23661				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.86986				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.01329				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.90516				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.69810				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	116.88303				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.76256				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.84902				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	115.00460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	107.84624				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.32341				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	107.22663				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.22765				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	108.36195				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	107.16220				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.37553				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	107.11167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.93632				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	106.70782				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.88645				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	98.25871				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	99.46878				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	98.84763				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.88233				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.73530				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	104.28978				0.00	0	
Total FRS239 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 FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	97.96336				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.77163				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.88660				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	99.33977				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.10863				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	312.26743				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.88000	314.49770	1.88000	314.45552				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	314.45552				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.35000	171.43294	1.35000	171.41249				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	171.43294	1.35000	171.41249				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.98984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.06500	95.34976	5.06500	95.32892				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.75000	66.76578	4.75000	99.55669				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	145.37385				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.44500	3.44500	3.44500	143.83403				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	305.65100				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.74000	4.74000	4.74000	108.91841				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.58000	118.95344	5.58000	118.93546				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.93000	119.56174	5.93000	119.54275				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.74000	115.64908	6.74000	115.62803				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.72000	120.86911	6.72000	120.84704				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.14000	121.87997	7.14000	121.85674				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			8.27000	113.73948	8.27000	113.71443				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.73500	108.84350	8.73500	108.81821				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.66000	116.23717	8.66000	116.21009				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.92500	77.27489	10.92500	77.25230				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.18182				0.00	0	70,000,00
Total FS6A2 SPOT										0.00	0	70,000,00
Total For FS6A2										0.00	0	70,000,00
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.47738				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.69223				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.61270				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.65470				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.68020				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.68770				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.84320				0.00	0	
Total GBL04 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 GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.50325				0.00	200,000,000	100,000,000
Total GBL05 SPOT										0.00	200,000,000	100,000,000
Total For GBL05										0.00	200,000,000	100,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.60816				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.71173				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.55096				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.59334				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.88211				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.42000	104.30848	4.42000	104.28733				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.20902				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.89309				0.00	0	10,000,000
Total GRT11 SPOT										0.00	0	10,000,000
Total For GRT11										0.00	0	10,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.90937				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.07937				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.70000	113.68224	5.70000	113.66469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.47461				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.03451				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.28000	106.92850	8.28000	106.90467				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94785				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.06166				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.25763				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.84424				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.39077				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.82460				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.44548				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.46447				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	96.91137				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.59498				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.39370				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.94210				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.30878				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.25220				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.20513				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.97630				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.27490				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.86682				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.72821				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.33467				0.00	0	
Total GRT45 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 GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.31777				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.68199				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.22257				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.71447				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.72653				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.21224				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.60309				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.50338				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.40798				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.49005				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.98674				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.73493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.58636				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.52097				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.21919				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20580				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.20204				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.48000	309.48077	2.48000	309.43420				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	313.39487				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.82000	107.26350	9.82000	107.23556				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.26000	74.12142	5.26000	93.69833				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.51500	88.86053	11.51500	88.83350			100,180,500,000,000.00	8,700,000,000	4,350,000,000	
Total HWAY34 SPOT									10,180,500,000,000.00	8,700,000,000	4,350,000,000	
Total For HWAY34									10,180,500,000,000.00	8,700,000,000	4,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.39586	100.00000	13.36637			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.57500	88.03606	11.57500	88.00914			116,213,000,000,000.00	10,040,000,000	5,020,000,000
Total HWAY35 SPOT									16,213,000,000,000.00	10,040,000,000	5,020,000,000
Total For HWAY35									16,213,000,000,000.00	10,040,000,000	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.39500	100.00000	13.36552			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	100.15932			0.00	40,000,000,000	25,370,000,000
Total HWF11 SPOT									0.00	40,000,000,000	25,370,000,000
Total For HWF11									0.00	40,000,000,000	25,370,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.18528			0.00	40,000,000,000	10,000,000,000
Total HWF12 SPOT									0.00	40,000,000,000	10,000,000,000
Total For HWF12									0.00	40,000,000,000	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.60114			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.59500	148.59073	2.59500	148.56802			894,400,765,260,000.00	344,663,108,000	278,564,117,600
Total I2025 SPOT									14,400,765,260,000.00	344,663,108,000	278,564,117,600
Total For I2025									14,400,765,260,000.00	344,663,108,000	278,564,117,600
I2029 On 31/03/2029 Spot Bond			3.95000	103.75799	3.95000	103.73826			126,798,883,000,000.00	285,265,540,000	182,951,296,600
Total I2029 SPOT									16,798,883,000,000.00	285,265,540,000	182,951,296,600
Total For I2029									16,798,883,000,000.00	285,265,540,000	182,951,296,600
I2033 On 28/02/2033 Spot Bond			4.43000	98.80641	4.43000	98.78628			35,162,907,044,000.00	7,937,450,800	104,170,090,200
Total I2033 SPOT									15,162,907,044,000.00	7,937,450,800	104,170,090,200
Total For I2033									15,162,907,044,000.00	7,937,450,800	104,170,090,200
I2038 On 31/01/2038 Spot Bond			4.46500	112.66031	4.46500	112.63747			487,903,110,045,000.00	109,272,813,000	320,484,982,500
Total I2038 SPOT									37,903,110,045,000.00	109,272,813,000	320,484,982,500
Total For I2038									37,903,110,045,000.00	109,272,813,000	320,484,982,500
I2046 On 31/03/2046 Spot Bond			4.55000	99.62791	4.55000	99.60735			237,973,444,800,000.00	52,301,856,000	392,479,603,900
Total I2046 SPOT									17,973,444,800,000.00	52,301,856,000	392,479,603,900
Total For I2046									17,973,444,800,000.00	52,301,856,000	392,479,603,900
I2050 On 31/12/2050 Spot Bond			4.52500	100.92790	4.52500	100.90707			305,591,467,650,000.00	67,534,026,000	270,146,966,900
Total I2050 SPOT									15,591,467,650,000.00	67,534,026,000	270,146,966,900
Total For I2050									15,591,467,650,000.00	67,534,026,000	270,146,966,900
IBL101 On 24/05/2022 Spot Bond			5.53500	5.53500	5.53500	105.84010			0.00	0	
Total IBL101 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 IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.84326				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.60000	308.48919	2.60000	308.44177				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	100.90139				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.62805				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.83787				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66065				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.74737				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.27390				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.74812				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01154				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.71489				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.04371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.86217				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.32965				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.94932				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.70589				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.65633				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.54643				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.47182				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.68367				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.66146				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.65769				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.42178				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.36584				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.15736				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.55501				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.58226				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.61786				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.65498				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.46000	1.46000	1.46000	171.22046				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.18000	115.50006	6.18000	115.48096				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.19448				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.75000	170.73797	1.75000	170.71576				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.61000	110.96268	4.61000	110.94872				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.01839				0.00	0	
Total IBL86 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 IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.42000	103.59193	4.42000	103.57958				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	78.33347	100.00000	78.17393				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	100.74694				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.14064				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.41552				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.50000	108.11026	7.50000	108.08827				0.00	0	300,000,00
Total IDCG06 SPOT										0.00	0	300,000,00
Total For IDCG06										0.00	0	300,000,00
IDCG08 On 13/05/2030 Spot Bond			9.79500	110.84781	9.79500	111.10763				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.54763				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.10000	113.64505	8.10000	113.62026				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.02650				0.00	0	10,000,00
Total IDCG12 SPOT										0.00	0	10,000,00
Total For IDCG12										0.00	0	10,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.89282				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.78481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.55996				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.20095				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.89835				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.41952				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.73603				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.36997				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.66200				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.19793				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.43900				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.98000	106.70443	6.98000	106.68432				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.27500	103.05694	5.27500	103.04224				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.65453				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.85045				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.60132				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.81895				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.59974				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.43358				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.72000	105.85878	6.72000	105.83939				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.79879				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.82147				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.42741				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.34147				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.34770				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.97027				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.46058				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.95583				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.98635				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.89747				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.91529				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.24914				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.51010				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.15457				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.45742				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.25468	2.75000	101.24717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.85000	169.43015	5.85000	169.38930				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.37025				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.72000	105.70952	6.72000	105.69016				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.19820				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.04115				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.47868				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.85000	3.85000	3.85000	167.12676				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.02506				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.54000	106.51779	7.54000	106.49601				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.17438				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.55500	7.55500	7.55500	105.84269				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.48877				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.35000	169.70340	2.35000	169.67859				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.40732				0.00	0	1,262,000,00
Total IV046 SPOT										0.00	0	1,262,000,00
Total For IV046										0.00	0	1,262,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	101.97105				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.75000	170.50000	5.75000	170.45930				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.22871				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.72000	99.09644	10.72000	103.73008				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.03500	105.24308	6.03500	105.22589				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.26561				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.27211				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.26778				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.19734				0.00	0	
Total IVC109 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 IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.68500	102.89770	5.68500	102.88197				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.49841				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.98069				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.31871				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.21453				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.71133				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.06427				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.60001				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.16814				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.22041				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.34296				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.98557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.93708				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.60811				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.85072				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	99.89489				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.23719				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.43508				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.46516				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.29266				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.78882				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	99.93636				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.55806				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.22876				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01862				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.06947				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.06947				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.80242				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.86223				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.42244				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.27735				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.26941				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.50031	7.40000	100.48026				0.00	0	
Total IVC186 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 IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.66543				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.70253				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.44592				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.68715				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.66142				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.60703				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.58529				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.53098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.50927				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.43337				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.18667				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.45691				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.10758				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.27000	105.21495	6.27000	105.19710				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.83339				0.00	0	1,500,000.00
Total KAP012 SPOT										0.00	0	1,500,000.00
Total For KAP012										0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	98.46963				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.93251				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.34671				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.65466				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.92577				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.83866				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.07000	130.76678	8.07000	130.73820				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.85700				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.76389				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.50000	105.91279	6.50000	105.89417				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.42209				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.52000	108.27587	8.52000	108.25106				0.00	0	
Total LBK24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.77583				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.59646				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.89000	95.38087	11.89000	95.35044				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.57000	101.32555	9.57000	101.29953				0.00	0	100,000,00
Total LBK29 SPOT										0.00	0	100,000,00
Total For LBK29										0.00	0	100,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	95.41570				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.06517				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.94164				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.09307				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.33861				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.88406				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.50102				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.63040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.07000	109.50672	6.07000	109.48873			30,350,000,000,000.00	5,000,000,000	2,500,000,00
Total LGL06 SPOT									10,350,000,000,000.00	5,000,000,000	2,500,000,00
Total For LGL06									10,350,000,000,000.00	5,000,000,000	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.44233			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.78563			0.00	300,000,000	300,000,00
Total LGL08 SPOT									0.00	300,000,000	300,000,00
Total For LGL08									0.00	300,000,000	300,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.93516			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.36004			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.59229			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.31043			0.00	0	
Total LHL27 SPOT									0.00	0	
Total For LHL27									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.54667			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.50870			0.00	0	
Total LOM02 SPOT									0.00	0	
Total For LOM02									0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.97002			0.00	0	
Total LOM03 SPOT									0.00	0	
Total For LOM03									0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.99728			0.00	0	
Total LOM04 SPOT									0.00	0	
Total For LOM04									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.70269				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.73268				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.75516				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.74285				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.77609				0.00	0	20,000,00
Total MBF059 SPOT										0.00	0	20,000,00
Total For MBF059										0.00	0	20,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.88827				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.71926				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.33025				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.52130				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.60701				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.66242				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.77578				0.00	0	
Total MBP038 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 MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.65822				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.64131				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.01218				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.13340				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.97333				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.22195				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.35249				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.96396				0.00	0	10,000,00
Total MBP046 SPOT										0.00	0	10,000,00
Total For MBP046										0.00	0	10,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.59528				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.22196				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.22658				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.05620				0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	1,200,000,00
Total For MBP050										0.00	0	1,200,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.52359				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.84500	104.18887	4.84500	104.17516				0.00	0	800,000,00
Total MMIG02 SPOT										0.00	0	800,000,00
Total For MMIG02										0.00	0	800,000,00
MMIG0 On 12/08/2025 Spot Bond			7.02500	7.02500	7.02500	121.24060				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.32000	112.86496	5.32000	112.84886			11,172,000,000,000.00	2,100,000,000	1,050,000,00	
Total MMIG05 SPOT									11,172,000,000,000.00	2,100,000,000	1,050,000,00	
Total For MMIG05									11,172,000,000,000.00	2,100,000,000	1,050,000,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.01892				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.90947				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.04848				0.00	0	800,000,00
Total MML01 SPOT										0.00	0	800,000,00
Total For MML01										0.00	0	800,000,00
MML02 On 10/12/2026 Spot Bond			7.63000	108.67575	7.63000	108.65340				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.90790				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.72815				0.00	0	20,000,00
Total MTN09 SPOT										0.00	0	20,000,00
Total For MTN09										0.00	0	20,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.86364				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.42550				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.08155				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.43170				0.00	0	60,000,00
Total MTN13 SPOT										0.00	0	60,000,00
Total For MTN13										0.00	0	60,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.84735				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.88280				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.91552				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.02127				0.00	200,000,000	2,600,000,00
Total MTN17 SPOT										0.00	200,000,000	2,600,000,00
Total For MTN17										0.00	200,000,000	2,600,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.09016				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.54122				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.33168				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.75805				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.21483				0.00	0	
Total MTN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.58000	106.66042	7.58000	106.63886				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.32002				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.92055				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.74134				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.72721				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.72721				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.78388				0.00	0	10,000,00
Total MWAR05 SPOT										0.00	0	10,000,00
Total For MWAR05										0.00	0	10,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.19144				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.97215				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.38197				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.49233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.79973				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.33192				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.42754				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.50868				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.58317				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.54000	105.99128	5.54000	105.97528				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.12000	113.71946	6.12000	113.70083				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.51000	113.45857	8.51000	113.43288				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.07617				0.00	0	40,000,00
Total NBG01G SPOT										0.00	0	40,000,00
Total For NBG01G										0.00	0	40,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.11078				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.98297				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	101.05393			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99747			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.42000	103.71970	5.42000	103.70444			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.02206	9.38000	102.99601			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.68500	114.75371	5.68500	114.73593			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.57000	102.57724	4.57000	102.56465			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.98500	107.67264	4.98500	107.65823			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.63000	117.69922	5.63000	117.68146			0.00	0	140,000,00
Total NBK16A SPOT									0.00	0	140,000,00
Total For NBK16A									0.00	0	140,000,00
NBK17 On 22/04/2026 Spot Bond			6.40000	117.96564	6.40000	117.94522		15,616,000,000,000.00	2,440,000,000	1,220,000,00	
Total NBK17A SPOT								15,616,000,000,000.00	2,440,000,000	1,220,000,00	
Total For NBK17A								15,616,000,000,000.00	2,440,000,000	1,220,000,00	
NBK19 On 01/06/2022 Spot Bond			5.51500	106.57570	5.51500	106.55978			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.39000	119.09215	6.39000	119.07158			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.37516			0.00	0	
Total NBK20B 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 NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.43000	121.43382	7.43000	121.40974			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.61000	111.11316	4.61000	111.09917			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.11500	120.57259	6.11500	120.55252			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.15500	121.87452	7.15500	121.85085		14,310,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								14,310,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								14,310,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24 On 11/02/2022 Spot Bond					0.00000	100.84182			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.08000	5.08000	5.08000	115.28025			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.01443			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	26.01822	100.00000	25.96000			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.29845			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.34000	118.53741	7.34000	118.51382			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.01500	116.32329	5.01500	116.30764			0.00	0	200,000,000
Total NBK28A SPOT									0.00	0	200,000,000
Total For NBK28A									0.00	0	200,000,000
NBK29 On 31/07/2026 Spot Bond			6.50000	123.15862	6.50000	123.13721			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.64500	114.94811	5.64500	114.93073				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.91819				0.00	0	10,000,00
Total NBK30B SPOT										0.00	0	10,000,00
Total For NBK30B										0.00	0	10,000,00
NBK31 On 09/11/2023 Spot Bond			5.77000	111.06011	5.77000	111.04265				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.12332				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.05747				0.00	0	10,000,00
Total NBK34B SPOT										0.00	0	10,000,00
Total For NBK34B										0.00	0	10,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	103.11582				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.55510				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.58891				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.30500	9.30500	9.30500	71.39983				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.44850				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.14863				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.81558				0.00	1,200,000,000	1,200,000,000
Total NBK43B SPOT										0.00	1,200,000,000	1,200,000,000
Total For NBK43B										0.00	1,200,000,000	1,200,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.76830				0.00	0	200,000,000
Total NBK44B SPOT										0.00	0	200,000,000
Total For NBK44B										0.00	0	200,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.82616				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.86520				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.37340				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.88933				0.00	0	370,000,000
Total NBK48B SPOT										0.00	0	370,000,000
Total For NBK48B										0.00	0	370,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	101.35804				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.12748				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.11606				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.22138				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.39651				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.69457				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.34524				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.91234				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.02869				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.32320				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.00215				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.09744				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.57939				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.37559				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.47500	109.39583	8.47500	109.37076				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.37233				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.51000	108.77732	8.51000	108.75228				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.37559				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38068				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38719				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.38973				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.39759				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.94714				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.53983				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.81554				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.62922				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.13528				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.27370				0.00	0	
Total NGL04 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 NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.06208				0.00	362,123,200	181,061,60
Total NGL05 SPOT										0.00	362,123,200	181,061,60
Total For NGL05										0.00	362,123,200	181,061,60
NGL06 On 01/12/2023 Spot Bond					0.00000	100.84221				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.00744				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.99675				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.55864				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.28160				0.00	9,329,800	4,664,90
Total NGLT1B SPOT										0.00	9,329,800	4,664,90
Total For NGLT1B										0.00	9,329,800	4,664,90
NGT10 On 25/03/2024 Spot Bond					0.00000	101.75342				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	101.60884				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.05994				0.00	511,665,400	511,665,40
Total NGT105 SPOT										0.00	511,665,400	511,665,40
Total For NGT105										0.00	511,665,400	511,665,40
NGT10 On 05/08/2025 Spot Bond					0.00000	101.57677				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.20789				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.32211	13.50000	102.28586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.74322				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.92301				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.54848				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.96822				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.62464				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.87654				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.58667				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.31304				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.74694				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.94998				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.98351				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	100.94748				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	197.58489				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	184.98349				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	144.35434				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	101.46529				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.21500	5.21500	5.21500	102.12946				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.45500	3.45500	3.45500	143.77940				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			3.84500	3.84500	3.84500	141.66706				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	184.51231				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.25000	187.51708	4.25000	187.47992				0.00	0	
Total NILB15 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 NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.33000	100.64833	5.33000	100.62562			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.28935			0.00	0	2,500,000,00
Total NN011 SPOT									0.00	0	2,500,000,00
Total For NN011									0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.60170			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.58980			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.58615			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.85770			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.76660			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.87330			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	100.72779			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.87650			0.00	0	
Total NN034 SPOT									0.00	0	
Total For NN034									0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.20910			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	114.68180				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.41930				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.74133				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.56170				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	130.04290				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.05340				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	129.85420				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	130.89810				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.46760				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	118.63980				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.96250				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	102.30650				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.24160				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.93928				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.49291				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	127.05000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.82130				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.72000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	112.54000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	111.29000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	110.78580				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.72830				0.00	0	
Total NNF018 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 NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.71520				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	100.46120				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.64430				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.69110				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.42250				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 01/08/2022 Spot Bond					0.00000	100.46120				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.19310				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.89920				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	100.47972				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.06489				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.71873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.72021				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.67049				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.52212				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.54995				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.77692				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.74141				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.58566				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.69119				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.60683				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.19000	112.67009	6.19000	112.65112				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.73000	195.73415	2.73000	195.70336				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			8.75000	121.14283	8.75000	121.11432				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA021 On 30/11/2028 Spot Bond			100.00000	13.71998	100.00000	13.68944				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.77707				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.83775				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.83386				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.31346				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.83924				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.86126				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.42463				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.43047				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.32808				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.51782			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.40822			0.00	0	18,000,000,00
Total NTC32 SPOT									0.00	0	18,000,000,00
Total For NTC32									0.00	0	18,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.33540			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.37000	108.90851	5.37000	108.89256		16,110,000,000,000.00	3,000,000,000	1,500,000,00	
Total OML06 SPOT								16,110,000,000,000.00	3,000,000,000	1,500,000,00	
Total For OML06								16,110,000,000,000.00	3,000,000,000	1,500,000,00	
OML07 On 19/03/2025 Spot Bond			6.69000	118.86243	6.69000	118.84082		20,471,400,000,000.00	3,060,000,000	1,530,000,00	
Total OML07 SPOT								20,471,400,000,000.00	3,060,000,000	1,530,000,00	
Total For OML07								20,471,400,000,000.00	3,060,000,000	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			5.57000	112.02905	5.57000	112.01205		11,140,000,000,000.00	2,000,000,000	1,000,000,00	
Total OML09 SPOT								11,140,000,000,000.00	2,000,000,000	1,000,000,00	
Total For OML09								11,140,000,000,000.00	2,000,000,000	1,000,000,00	
OML10 On 14/09/2025 Spot Bond			7.01500	120.81691	7.01500	120.79390		12,767,300,000,000.00	1,820,000,000	910,000,00	
Total OML10 SPOT								12,767,300,000,000.00	1,820,000,000	910,000,00	
Total For OML10								12,767,300,000,000.00	1,820,000,000	910,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	99.03318		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.01772		0.00	0	0	
Total OML12 SPOT								0.00	0	0	
Total For OML12								0.00	0	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.49312		0.00	0	0	
Total PEP01 SPOT								0.00	0	0	
Total For PEP01								0.00	0	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.50736		0.00	0	0	
Total PEP02 SPOT								0.00	0	0	
Total For PEP02								0.00	0	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.65149		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 PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.08788				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.88049				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.62696				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.75514				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.86001				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.87499				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.88996				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.68000	119.16858	6.73000	118.87866				617,291,351,304,000.00	1,733,127,447,800	1,019,096,678,800
Total R186 SPOT										17,291,351,304,000.00	733,127,447,800	1,019,096,678,800
Total For R186										17,291,351,304,000.00	733,127,447,800	1,019,096,678,800
R197 On 07/12/2023 Spot Bond			1.53000	317.47031	1.53000	317.43071				61,746,595,560,000.00	40,357,252,000	118,361,702,200
Total R197 SPOT										1,746,595,560,000.00	40,357,252,000	118,361,702,200
Total For R197										1,746,595,560,000.00	40,357,252,000	118,361,702,200
R202 On 07/12/2033 Spot Bond			4.43000	218.41183	4.43000	218.36747				366,171,475,740,000.00	82,657,218,000	113,032,330,500
Total R202 SPOT										16,171,475,740,000.00	82,657,218,000	113,032,330,500
Total For R202										16,171,475,740,000.00	82,657,218,000	113,032,330,500
R203 On 28/02/2023 Spot Bond			4.49500	109.44211	4.52000	109.37646				403,241,948,005,500.00	312,178,408,900	527,606,747,300
Total R203 SPOT										13,241,948,005,500.00	312,178,408,900	527,606,747,300
Total For R203										13,241,948,005,500.00	312,178,408,900	527,606,747,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			8.82000	98.60772	8.82000	98.58459			960,295,363,438,000.00	2,716,586,775,900	2,177,986,711,200
Total R2030 SPOT									10,295,363,438,000.00	716,586,775,900	177,986,711,200
Total For R2030									10,295,363,438,000.00	716,586,775,900	177,986,711,200
R2032 On 31/03/2032 Spot Bond			9.80000	91.99844	9.80000	91.97426			958,591,330,060,000.00	2,240,672,584,700	1,194,280,665,800
Total R2032 SPOT									18,591,330,060,000.00	240,672,584,700	194,280,665,800
Total For R2032									18,591,330,060,000.00	240,672,584,700	194,280,665,800
R2035 On 28/02/2035 Spot Bond			10.61500	90.75026	10.61500	90.72434			875,738,794,505,500.00	2,343,451,605,700	1,134,262,827,500
Total R2035 SPOT									15,738,794,505,500.00	343,451,605,700	134,262,827,500
Total For R2035									15,738,794,505,500.00	343,451,605,700	134,262,827,500
R2037 On 31/01/2037 Spot Bond			10.83500	86.28608	10.83500	86.26134			656,140,569,264,000.00	706,611,958,400	956,434,865,400
Total R2037 SPOT									16,140,569,264,000.00	706,611,958,400	956,434,865,400
Total For R2037									16,140,569,264,000.00	706,611,958,400	956,434,865,400
R2040 On 31/01/2040 Spot Bond			10.97000	88.49064	10.97000	88.46496			593,594,190,160,000.00	1,512,633,928,000	1,364,522,113,200
Total R2040 SPOT									13,594,190,160,000.00	512,633,928,000	364,522,113,200
Total For R2040									13,594,190,160,000.00	512,633,928,000	364,522,113,200
R2044 On 31/01/2044 Spot Bond			11.04500	84.95120	11.04500	84.92638			420,740,853,391,000.00	852,941,679,800	1,012,148,911,900
Total R2044 SPOT									10,740,853,391,000.00	852,941,679,800	1,012,148,911,900
Total For R2044									10,740,853,391,000.00	852,941,679,800	1,012,148,911,900
R2048 On 28/02/2048 Spot Bond			10.94500	84.34959	10.94500	84.32476			487,914,482,454,500.00	2,237,360,848,100	1,323,157,618,000
Total R2048 SPOT									17,914,482,454,500.00	237,360,848,100	323,157,618,000
Total For R2048									17,914,482,454,500.00	237,360,848,100	323,157,618,000
R208 On 31/03/2021 Spot Bond			3.60500	102.61488	3.60000	102.60587			886,861,882,612,000.00	523,401,354,400	433,692,454,400
Total R208 SPOT									16,861,882,612,000.00	523,401,354,400	433,692,454,400
Total For R208									16,861,882,612,000.00	523,401,354,400	433,692,454,400
R209 On 31/03/2036 Spot Bond			10.44000	70.22384	10.46500	70.06067			484,750,065,748,000.00	525,359,201,700	739,114,551,900
Total R209 SPOT									14,750,065,748,000.00	525,359,201,700	739,114,551,900
Total For R209									14,750,065,748,000.00	525,359,201,700	739,114,551,900
R210 On 31/03/2028 Spot Bond			3.73500	193.80277	3.75000	193.58055			329,706,602,100,000.00	88,274,860,000	114,632,834,600
Total R210 SPOT									19,706,602,100,000.00	88,274,860,000	114,632,834,600
Total For R210									19,706,602,100,000.00	88,274,860,000	114,632,834,600
R212 On 31/01/2022 Spot Bond			1.09000	171.88696	1.10000	171.85013			73,369,092,460,000.00	67,311,094,000	123,034,463,900
Total R212 SPOT									13,369,092,460,000.00	67,311,094,000	123,034,463,900
Total For R212									13,369,092,460,000.00	67,311,094,000	123,034,463,900
R213 On 28/02/2031 Spot Bond			9.26500	87.96254	9.29500	87.76551			076,541,791,564,500.00	1,303,458,369,300	528,781,273,500
Total R213 SPOT									16,541,791,564,500.00	303,458,369,300	528,781,273,500

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 R213										16,541,791,564,500.00	303,458,369,300	528,781,273,50
R214 On 28/02/2041 Spot Bond			10.83000	67.25103	10.83000	67.23144				596,720,200,038,000.00	609,115,438,600	789,084,434,10
Total R214 SPOT										16,720,200,038,000.00	609,115,438,600	789,084,434,10
Total For R214										16,720,200,038,000.00	609,115,438,600	789,084,434,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.71657				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.62652				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.13879				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.95616				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.42029				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.67355				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.79870				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.84020				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.58104				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.72994				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.21430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.33212				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.34768				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.23830				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.86104				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.41620				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.79872				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.50727				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.04538				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.19319				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.16556				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.43650				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	100.62497				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.53378				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.88294				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.71959				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.08893				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.89398				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.87977				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.81768				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.01372				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.12861				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.34796				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.88077				0.00	0	
Total RES50 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 RES50										0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.31000	103.53898	5.31000	103.52412				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.17000	109.67846	6.17000	109.66016				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.16500	96.24366	11.16500	96.21494				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.82000	110.33621	4.82000	110.32169			19,569,200,000.00	4,060,000,000	2,220,000,000	
Total SBK23 SPOT									19,569,200,000.00	4,060,000,000	2,220,000,000	
Total For SBK23									19,569,200,000.00	4,060,000,000	2,220,000,000	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.01641				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.59000	104.52420	5.59000	104.50844				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.94503				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.89892				0.00	0	100,000,000
Total SBS18 SPOT										0.00	0	100,000,000
Total For SBS18										0.00	0	100,000,000
SBS19 On 23/06/2021 Spot Bond			4.31000	103.15329	4.31000	103.14134				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.19000	118.97993	6.19000	118.95989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.76278				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.07500	118.38750	5.07500	118.37137				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.28500	109.74247	6.28500	109.72372				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.69500	116.78792	6.69500	116.76679				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.42000	118.67983	5.42000	118.66229				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.79500	115.90794	5.79500	115.88994				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.96000	115.60611	7.96000	115.58158				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.26500	104.93158	4.26500	104.91935				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.67000	110.92953	4.67000	110.91539				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.95000	121.27955	5.95000	121.25990				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.83500	123.33688	6.83500	123.31398				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	100.91513				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.77000	115.95454	4.77000	115.93969				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.59170				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.78680				0.00	0	600,000,00
Total SBS49 SPOT										0.00	0	600,000,00
Total For SBS49										0.00	0	600,000,00
SBS50 On 31/01/2022 Spot Bond			4.37500	109.43942	4.37500	109.42656				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.11500	5.11500	5.11500	117.42250				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.05625				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.54189				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.33037				0.00	0	10,000,00
Total SBS55 SPOT										0.00	0	10,000,00
Total For SBS55										0.00	0	10,000,00
SBS56 On 12/06/2022 Spot Bond			4.46500	106.87787	4.46500	106.86490				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.35747				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.56991				0.00	0	
Total SBS58 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 SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.63255			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.77525			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.26848			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.71107			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.13364			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.71697			0.00	0	250,000,00
Total SBS66 SPOT									0.00	0	250,000,00
Total For SBS66									0.00	0	250,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.24486			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.96404			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.61479			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	313.90730	1.95000	313.86456		9,746,100,000,000.00	4,998,000,000	2,499,000,00	
Total SBSI11 SPOT								9,746,100,000,000.00	4,998,000,000	2,499,000,00	
Total For SBSI11								9,746,100,000,000.00	4,998,000,000	2,499,000,00	
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	196.61004		0.00	0		
Total SBSI14 SPOT								0.00	0		
Total For SBSI14								0.00	0		
SBT101 On 31/03/2022 Spot Bond					0.00000	103.67337			0.00	0	141,000,00

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 SBT101 SPOT										0.00	0	141,000,00
Total For SBT101										0.00	0	141,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.44784				0.00	0	433,000,00
Total SBT102 SPOT										0.00	0	433,000,00
Total For SBT102										0.00	0	433,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.35604				0.00	0	1,160,000,00
Total SBT103 SPOT										0.00	0	1,160,000,00
Total For SBT103										0.00	0	1,160,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	100.31624				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.26735				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.31865				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.62000	110.97122	6.62000	110.95137				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.93758				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.67781				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.73718				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.75536				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	100.04502				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.59153				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	101.27898				0.00	0	147,464,90
Total SLI4 SPOT										0.00	0	147,464,90
Total For SLI4										0.00	0	147,464,90
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.84147				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.80446				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.99147				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.83665				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.88169				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.89297				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.81255				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.89297				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.02966				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.98949				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.01121				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.92515				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.37715				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.37000	114.15316	6.37000	114.13350			51,597,000,000,000.00	8,100,000,000	4,050,000,000	
Total SNT03 SPOT									51,597,000,000,000.00	8,100,000,000	4,050,000,000	
Total For SNT03									51,597,000,000,000.00	8,100,000,000	4,050,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.82521				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.63265				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.14222				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.85388				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.33888				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.70552				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.26575				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.44594				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.47705				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.70647				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.05396				0.00	100,000,000	1,050,000,00
Total SPG008 SPOT										0.00	100,000,000	1,050,000,00
Total For SPG008										0.00	100,000,000	1,050,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.08770				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.60052				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.52743				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.22899				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSN00 On 31/03/2021 Spot Bond			5.18500	102.28524	5.18500	102.27086				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			5.18500	102.28524	5.18500	102.27086				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	140.78424				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.70500	119.03434	6.70500	119.01277				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.78500	90.82739	8.78500	90.80582				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.24050				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.72080				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.44706				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.01400				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.92000	112.18729	5.92000	112.16930				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.16500	102.81461	5.16500	102.79185				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.47065				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.13606				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.64985				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			2.56000	2.56000	2.56000	308.77216				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.12181				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.99481				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.11757				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	179.07781				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	144.10760				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.36500	5.36500	5.36500	100.17331				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	97.51385				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	179.53310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.66000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.64652				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.61337				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.46142				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.45002				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.37185				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01440				0.00	0	10,000,00
Total SSN078 SPOT										0.00	0	10,000,00
Total For SSN078										0.00	0	10,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	93.85600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.71387				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.50539				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.99410				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	200.04776				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.08666				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.93029				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.91920				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.54029				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.73328				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.57738				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.48500	94.76062	9.48500	94.73675				0.00	0	
Total SSN100 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 SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.55206				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.44828				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.49871				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.97500	86.69189	4.97500	179.02099				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.48500	81.88993	5.48500	196.51289				0.00	0	392,700,00
Total SSN105 SPOT										0.00	0	392,700,00
Total For SSN105										0.00	0	392,700,00
SZ25 On 30/09/2025 Spot Bond			7.30000	109.29543	7.30000	109.27390				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.70595				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.85098	8.55000	101.82743				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.48885				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.59250				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.55991				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS14 On 28/10/2021 Spot Bond					0.00000	101.07603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.08067				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.55830				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.90037				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.12820				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.11080				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.42394				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.68148				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.44790				0.00	0	80,000,0€
Total TFS157 SPOT										0.00	0	80,000,0€
Total For TFS157										0.00	0	80,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.18440				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.20211				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.63985				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.13276				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.09173				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.68936				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.98874				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.98808				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.72579				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.91500	105.77548	4.91500	105.76129				0.00	0	10,000,00
Total TH14A4 SPOT										0.00	0	10,000,00
Total For TH14A4										0.00	0	10,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	101.26451				0.00	0	10,000,00
Total TH14A7 SPOT										0.00	0	10,000,00
Total For TH14A7										0.00	0	10,000,00
TH14A On 21/11/2021 Spot Bond			5.07500	104.91344	5.07500	104.89892				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.81221				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.93564				0.00	0	
Total TH14B2 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 TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.75271				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.29673				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.35195				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.83771				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.30706				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.33361				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.05521				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.67954				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.44031				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.56578				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.65779				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.72301				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.06276				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.13841				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.78962				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.29477				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.75561				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.47982				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.55685				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.05718				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.63650				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.66345				0.00	0	70,000,00
Total TH16A2 SPOT										0.00	0	70,000,00
Total For TH16A2										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ³ On 21/08/2024 Spot Bond			8.49000	103.37715	8.49000	103.35380				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.66912				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.67054				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.63087				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.66207				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	101.68609	5.76000	102.27850				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.69748				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.74852				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.74714				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.74143				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.80945				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.78682				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.04584				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16601				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.09113				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.58235				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.29179				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.66000	108.49326	5.66000	108.47653				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.82000	112.21847	6.82000	112.19769				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.57305				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.27933				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.18000	109.70553	7.18000	109.68427				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.33812				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.35694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.50067			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.88839			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.49000	112.96644	6.49000	112.94651		12,617,985,204,000.00	1,944,219,600	7,211,927,600	
Total TN23 SPOT								12,617,985,204,000.00	1,944,219,600	7,211,927,600	
Total For TN23								12,617,985,204,000.00	1,944,219,600	7,211,927,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	21.79404	100.00000	21.74527		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.15000	108.92105	8.15000	108.89741		281,985,110,000.00	34,599,400	7,502,639,400	
Total TN25 SPOT								281,985,110,000.00	34,599,400	7,502,639,400	
Total For TN25								281,985,110,000.00	34,599,400	7,502,639,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.37163	100.00000	15.33779		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.54000	103.33745	8.54000	103.31359		21,570,663,352,000.00	2,525,838,800	7,952,223,100	
Total TN27 SPOT								21,570,663,352,000.00	2,525,838,800	7,952,223,100	
Total For TN27								21,570,663,352,000.00	2,525,838,800	7,952,223,100	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.58462	100.00000	10.56094		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.48000	102.91380	10.48000	102.88492		31,440,000,000,000.00	3,000,000,000	1,500,000,000	
Total TN30 SPOT								31,440,000,000,000.00	3,000,000,000	1,500,000,000	
Total For TN30								31,440,000,000,000.00	3,000,000,000	1,500,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.48483	8.00000	119.45908		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.30000	91.44831	12.30000	91.41833		25,338,000,000,000.00	2,060,000,000	2,720,000,000	
Total TN40 SPOT								25,338,000,000,000.00	2,060,000,000	2,720,000,000	
Total For TN40								25,338,000,000,000.00	2,060,000,000	2,720,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	102.85924	10.75000	102.82966				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.49749				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.63000	107.36323	5.63000	107.34677				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.78108				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.03783				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.84659				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.70218				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01376				0.00	0	10,000,00
Total TRA4A3 SPOT										0.00	0	10,000,00
Total For TRA4A3										0.00	0	10,000,00
TRA4A On 13/04/2024 Spot Bond			5.92000	111.98561	5.92000	111.96767				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.01317				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01376				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.20334	8.62000	102.17964				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	96.88162				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.01653				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.07574				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	98.84128				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.51771				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.46614				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.57409				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.18200				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.27376				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.08492				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	98.68086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TSP253 SPOT									0.00	0	
Total For TSP253									0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.59617			0.00	0	
Total TSP254 SPOT									0.00	0	
Total For TSP254									0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.38279			0.00	0	
Total TSP255 SPOT									0.00	0	
Total For TSP255									0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.10383			0.00	0	10,000,00
Total TU1A11 SPOT									0.00	0	10,000,00
Total For TU1A11									0.00	0	10,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.45873			0.00	0	
Total TU1B11 SPOT									0.00	0	
Total For TU1B11									0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.45692			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.35206			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC351 SPOT									0.00	0	
Total For TWC351									0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.92170			0.00	0	
Total TWC352 SPOT									0.00	0	
Total For TWC352									0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.84205			0.00	0	
Total TWC353 SPOT									0.00	0	
Total For TWC353									0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.78919			0.00	0	
Total TWC354 SPOT									0.00	0	
Total For TWC354									0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.69813			0.00	0	
Total TWC355 SPOT									0.00	0	
Total For TWC355									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 16/02/2021 Spot Bond					0.00000	100.62561				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.51699				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.40780				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.36981				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			215,000,000,000.00	12,150,000,000	40,950,000,00	
Total TWC360 SPOT									15,000,000,000,000.00	12,150,000,000	40,950,000,00	
Total For TWC360									15,000,000,000,000.00	12,150,000,000	40,950,000,00	
UG21 On 02/03/2021 Spot Bond			6.33000	104.51621	6.33000	104.49824			126,600,000,000.00	20,000,000	10,000,00	
Total UG21 SPOT									126,600,000,000.00	20,000,000	10,000,00	
Total For UG21									126,600,000,000.00	20,000,000	10,000,00	
UG26 On 09/03/2026 Spot Bond			8.88000	113.84000	8.88000	113.81268			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	99.73857			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	99.87419			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	101.05384			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	100.68986			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.72183			0.00	0		
Total VKE14 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.74973			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.78188			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.80842			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.56471			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.87028			0.00	100,000,000	550,000,00
Total WHL03 SPOT									0.00	100,000,000	550,000,00
Total For WHL03									0.00	100,000,000	550,000,00
WSP5 On 28/05/2021 Spot Bond			4.44000	102.83625	4.44000	102.82394			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	76.59136	100.00000	76.43787			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.94e+017	967,175,971,100	551,191,099,20
Total for SPOT :									1.94e+017	967,175,971,100	551,191,099,20
Total Futures									1.94e+017	967,175,974,828	551,192,071,80
Total Options									0.00	0	158,35
Grand Total:									1.94e+017	967,175,974,828	551,192,230,20