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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2021

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			11.01500	79.38872	11.01500	79.38872			0.00	0	
ES33	On	06/05/2021	Bond Future			11.31614	76.08162	11.30834	76.12349			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.56320	76.90331	11.55466	76.94776			0.00	0	
ES33	On	04/11/2021	Bond Future			11.81853	73.95069	11.80981	73.99468			0.00	0	
ES33	On	03/02/2022	Bond Future			12.09217	74.76331	12.08297	74.80823			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.54000	78.56662	11.54000	78.56662			0.00	0	
ES42	On	06/05/2021	Bond Future			11.85968	74.56635	11.85170	74.61429			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.09422	75.37238	12.08552	75.42299			0.00	0	
ES42	On	04/11/2021	Bond Future			12.33787	71.92026	12.32895	71.97042			0.00	0	
ES42	On	03/02/2022	Bond Future			12.59028	72.71099	12.58088	72.76210			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			149.38232	149.38232	149.38232	149.38232			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	06/05/2021	Bond Future			151.21792	151.21792	151.05591	151.05591			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.35831	151.35831	151.19872	151.19872			0.00	0	
I2025	On	04/11/2021	Bond Future			153.01072	153.01072	152.84744	152.84744			0.00	0	
I2025	On	03/02/2022	Bond Future			153.17024	153.17024	153.00612	153.00612			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	04/02/2021	Bond Future			106.73646	106.73646	106.73646	106.73646			0.00	0	
I2029	On	06/05/2021	Bond Future			107.07285	107.07285	106.87748	106.87748			0.00	0	2,35
I2029	On	05/08/2021	Bond Future			108.25529	108.25529	108.06067	108.06067			0.00	0	
I2029	On	04/11/2021	Bond Future			108.28782	108.28782	108.08974	108.08974			0.00	0	
I2029	On	03/02/2022	Bond Future			109.50218	109.50218	109.30258	109.30258			0.00	0	
Total I2029 Future												0.00	0	2,35
Total For I2029												0.00	0	2,35
I2033	On	04/02/2021	Bond Future			101.30919	101.30919	101.30919	101.30919			0.00	0	
I2033	On	06/05/2021	Bond Future			101.38619	101.38619	101.65203	101.65203			0.00	0	9,55
I2033	On	05/08/2021	Bond Future			102.50567	102.50567	102.77729	102.77729			0.00	0	
I2033	On	04/11/2021	Bond Future			102.40134	102.40134	102.67461	102.67461			0.00	0	
I2033	On	03/02/2022	Bond Future			103.54961	103.54961	103.82661	103.82661			0.00	0	
Total I2033 Future												0.00	0	9,55
Total For I2033												0.00	0	9,55
I2038	On	04/02/2021	Bond Future			113.94373	113.94373	113.94373	113.94373			0.00	0	
I2038	On	06/05/2021	Bond Future			116.02897	116.02897	116.18560	116.18560			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			115.58962	115.58962	115.75141	115.75141			0.00	0	
I2038	On	04/11/2021	Bond Future			116.85171	116.85171	117.01363	117.01363			0.00	0	
I2038	On	03/02/2022	Bond Future			116.41126	116.41126	116.57575	116.57575			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	04/02/2021	Bond Future			103.49322	103.49322	103.49322	103.49322			0.00	0	
I2046	On	06/05/2021	Bond Future			103.82108	103.82108	102.84530	102.84530			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.96768	104.96768	103.98407	103.98407			0.00	0	
I2046	On	04/11/2021	Bond Future			104.30783	104.30783	103.31215	103.31215			0.00	0	
I2046	On	03/02/2022	Bond Future			105.47783	105.47783	104.47160	104.47160			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			105.32657	105.32657	105.32657	105.32657			0.00	0	
I2050	On	06/05/2021	Bond Future			107.60159	107.60159	106.19831	106.19831			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			106.86367	106.86367	105.44777	105.44777			0.00	0	
I2050	On	04/11/2021	Bond Future			108.03023	108.03023	106.59770	106.59770			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/02/2022	Bond Future			107.29584	107.29584	105.84795	105.84795			0.00	0	
Total I2050 Future												0.00	0	10,96
Total For I2050												0.00	0	10,96
R186	On	04/02/2021	Bond Future			6.63000	119.97389	6.63000	119.97389		6.22	0.00	0	
R186	On	06/05/2021	Bond Future			6.83709	120.89066	6.81729	120.99107		6.41	0.00	0	104,82
R186	On	05/08/2021	Bond Future			6.99019	116.91511	6.96848	117.01990		6.35	0.00	0	
R186	On	04/11/2021	Bond Future			7.15148	118.16450	7.12874	118.26885		5.99	0.00	0	
R186	On	03/02/2022	Bond Future			7.32818	114.18187	7.30375	114.28815		5.95	0.00	0	
Total R186 Future												0.00	0	104,82
R186	On	06/05/2021	Bond Future	10.77	Call			18,063.48000	18.06348	17,963,070	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,104.51000	18.10451	18,004,100	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,022.43000	18.02243	17,922,020	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,052.83000	3.05283	2,971,670	6.66	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			635.40000	0.63540	654,650	6.66	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Put			195.61000	0.19561	201,410	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,878.56000	7.87856	7,779,470	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			191.95000	0.19195	197,650	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,797.30000	7.79730	7,698,410	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			199.33000	0.19933	205,230	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,837.92000	7.83792	7,738,930	6.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			971.78000	0.97178	993,560	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,313.09000	5.31309	5,230,310	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			960.41000	0.96041	981,980	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,345.56000	5.34556	5,262,570	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			949.15000	0.94915	970,510	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,280.72000	5.28072	5,198,150	6.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,693.12000	2.69312	2,635,410	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,709.44000	2.70944	2,758,010	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,648.19000	2.64819	2,591,020	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,751.62000	2.75162	2,800,730	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,670.60000	2.67060	2,613,160	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,730.47000	2.73047	2,779,310	5.96	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												0.00	0	120,00
R197	On	04/02/2021	Bond Future			319.12776	319.12776	319.12776	319.12776			0.00	0	
R197	On	06/05/2021	Bond Future			322.20896	322.20896	322.23689	322.23689			0.00	0	2,12

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R197	On	05/08/2021	Bond Future			317.76983	317.76983	317.80692	317.80692			0.00	0	
R197	On	04/11/2021	Bond Future			321.23943	321.23943	321.27285	321.27285			0.00	0	
R197	On	03/02/2022	Bond Future			316.75054	316.75054	316.78632	316.78632			0.00	0	
Total R197 Future												0.00	0	2,11
Total For R197												0.00	0	2,11
R202	On	04/02/2021	Bond Future			223.15920	223.15920	223.15920	223.15920			0.00	0	
R202	On	06/05/2021	Bond Future			227.24798	227.24798	227.02173	227.02173			0.00	0	8,0
R202	On	05/08/2021	Bond Future			225.50943	225.50943	225.28715	225.28715			0.00	0	
R202	On	04/11/2021	Bond Future			227.97154	227.97154	227.74394	227.74394			0.00	0	
R202	On	03/02/2022	Bond Future			226.23029	226.23029	226.00154	226.00154			0.00	0	
Total R202 Future												0.00	0	8,02
Total For R202												0.00	0	8,02
R2023	On	04/02/2021	Bond Future			4.61500	109.53672	4.61500	109.53672		1.51	0.00	0	
R2023	On	06/05/2021	Bond Future			4.73601	106.65969	4.73053	106.66939		1.53	0.00	0	40,66
R2023	On	05/08/2021	Bond Future			4.80412	107.81122	4.79574	107.82400		1.48	0.00	0	
R2023	On	04/11/2021	Bond Future			4.89727	105.05608	4.88827	105.06764		1.36	0.00	0	
R2023	On	03/02/2022	Bond Future			5.02395	106.21010	5.01203	106.22247		1.13	0.00	0	
Total R2023 Future												0.00	0	40,66
R2023	On	06/05/2021	Bond Future	7.57	Call			4,871.86000	4.87186	4,862,160	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,888.49000	4.88849	4,878,790	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,855.23000	4.85523	4,845,530	2.16	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			996.62000	0.99662	986,110	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			216.22000	0.21622	218,490	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			972.31000	0.97231	961,880	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			222.12000	0.22212	224,470	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			984.45000	0.98445	973,980	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			219.15000	0.21915	221,460	1.72	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			491.67000	0.49167	496,410	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			527.19000	0.52719	520,310	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			486.44000	0.48644	491,120	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			512.03000	0.51203	505,250	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			496.96000	0.49696	501,740	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			519.58000	0.51958	512,760	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			509.45000	0.50945	502,350	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			449.34000	0.44934	454,610	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			515.68000	0.51568	508,530	1.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/02/2022	Bond Future	5.08	Put			445.20000	0.44520	450,420	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			503.68000	0.50368	496,630	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			453.93000	0.45393	459,250	1.14	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,66
R2030	On	04/02/2021	Bond Future			8.46500	97.31194	8.46500	97.31194		10.95	0.00	0	
R2030	On	06/05/2021	Bond Future			8.73088	97.78969	8.67533	98.11534		11.05	0.00	0	111,96
R2030	On	05/08/2021	Bond Future			8.92090	94.84026	8.86232	95.17215		11.06	0.00	0	
R2030	On	04/11/2021	Bond Future			9.10831	95.85388	9.04736	96.18808		10.27	0.00	0	
R2030	On	03/02/2022	Bond Future			9.31139	92.90299	9.24747	93.24145		10.37	0.00	0	
Total R2030 Future												0.00	0	111,96
R2030	On	06/05/2021	Bond Future	11.70	Call			15,831.80000	15.83180	15,506,460	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,659.95000	1.65995	1,785,070	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,737.06000	2.73706	2,536,530	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call			3,244.51000	3.24451	3,025,870	11.49	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,677.14000	4.67714	4,420,880	11.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			816.60000	0.81660	885,990	11.94	0.00	0	2,56
R2030	On	06/05/2021	Bond Future	8.77	Put			1,878.04000	1.87804	2,015,540	11.25	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			2.35000	0.00235	2,670	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Put			3,183.13000	3.18313	3,380,360	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,307.34000	1.30734	1,178,920	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call			12,266.19000	12.26619	11,943,410	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			23.11000	0.02311	25,980	12.14	0.00	0	36
R2030	On	06/05/2021	Bond Future	9.92	Call			7,254.80000	7.25480	6,957,570	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,361.19000	1.36119	1,468,200	11.49	0.00	0	5,06
R2030	On	06/05/2021	Bond Future	9.25	Call			4,248.80000	4.24880	4,002,120	11.81	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			947.65000	0.94765	1,026,620	11.81	0.00	0	2,56
R2030	On	06/05/2021	Bond Future	7.97	Put			4,870.57000	4.87057	5,121,190	10.67	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			609.25000	0.60925	534,220	10.67	0.00	0	76
R2030	On	06/05/2021	Bond Future	10.74	Call			11,242.34000	11.24234	10,921,600	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,432.17000	2.43217	2,244,020	11.25	0.00	0	36
R2030	On	06/05/2021	Bond Future	9.27	Put			920.13000	0.92013	997,110	11.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,333.51000	4.33351	4,084,840	11.84	0.00	0	36
R2030	On	06/05/2021	Bond Future	10.04	Put			222.99000	0.22299	245,730	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,097.68000	1.09768	1,187,180	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,835.03000	3.83503	3,598,880	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			287.79000	0.28779	316,210	12.14	0.00	0	76
R2030	On	06/05/2021	Bond Future	9.22	Call			4,123.18000	4.12318	3,879,570	11.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			990.71000	0.99071	1,072,750	11.77	0.00	0	76

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	11.70	Put		2.27000	0.00227	2,580	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		15,878.17000	15.87817	15,552,820	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		2.20000	0.00220	2,500	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		15,785.40000	15.78540	15,460,070	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		41.11000	0.04111	46,020	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		7,826.60000	7.82660	7,523,690	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,210.56000	3.21056	3,025,270	11.18	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,681.64000	1.68164	1,782,330	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,944.67000	4.94467	4,713,470	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		16,328.90000	16.32890	16,000,250	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		531.18000	0.53118	570,320	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,913.29000	8.91329	8,620,090	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		523.82000	0.52382	562,510	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		8,827.23000	8.82723	8,534,940	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		644.68000	0.64468	582,910	10.44	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		2,714.36000	2.71436	2,860,960	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		3,184.18000	3.18418	3,348,180	11.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,715.26000	2.71526	2,547,370	11.08	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,549.07000	7.54907	7,819,190	10.44	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		538.62000	0.53862	578,220	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		31.90000	0.03190	35,140	12.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,870.24000	8.87024	8,577,490	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,357.54000	8.35754	8,070,540	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		626.37000	0.62637	671,260	12.02	0.00	0	20
R2030	On	04/11/2021	Bond Future	10.60	Call		8,918.08000	8.91808	8,637,090	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		859.85000	0.85985	913,060	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,957.63000	8.95763	8,676,170	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		850.44000	0.85044	903,180	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,878.58000	8.87858	8,598,060	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,560.84000	1.56084	1,453,610	9.81	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,192.38000	4.19238	4,374,480	10.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,652.15000	2.65215	2,500,050	10.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		12,363.07000	12.36307	12,051,940	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		869.34000	0.86934	923,020	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		315.76000	0.31576	338,830	11.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put		5,959.91000	5.95991	6,186,880	9.81	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,405.38000	4.40538	4,211,310	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,338.35000	3.33835	3,482,740	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,346.82000	4.34682	4,154,200	10.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,384.46000	3.38446	3,530,300	10.47	0.00	0	

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	03/02/2022	Bond Future	9.44	Call			4,376.24000	4.37624	4,182,890	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,361.53000	3.36153	3,506,640	10.48	0.00	0	
Total R2030 Option												0.00	0	16,30
Total For R2030												0.00	0	128,26
R2032	On	04/02/2021	Bond Future			9.33500	95.55740	9.33500	95.55740		12.59	0.00	0	
R2032	On	06/05/2021	Bond Future			9.63646	91.68340	9.58645	91.99588		13.52	0.00	0	124,71
R2032	On	05/08/2021	Bond Future			9.83381	92.67383	9.78130	92.99219		13.07	0.00	0	
R2032	On	04/11/2021	Bond Future			10.03728	89.51953	9.98277	89.84013		12.66	0.00	0	
R2032	On	03/02/2022	Bond Future			10.25245	90.50324	10.19549	90.82796		12.29	0.00	0	
Total R2032 Future												0.00	0	124,77
R2032	On	06/05/2021	Bond Future	12.11	Call			14,130.18000	14.13018	13,819,960	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			23.93000	0.02393	26,190	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			915.72000	0.91572	978,210	14.66	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,415.86000	5.41586	5,165,870	14.66	0.00	0	71
R2032	On	06/05/2021	Bond Future	12.12	Call			14,179.27000	14.17927	13,869,000	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			23.32000	0.02332	25,530	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,081.05000	14.08105	13,770,880	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			24.56000	0.02456	26,870	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,354.12000	16.35412	16,042,320	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			6.87000	0.00687	7,550	14.95	0.00	0	71
R2032	On	05/08/2021	Bond Future	11.35	Put			717.89000	0.71789	759,070	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			9,650.42000	9.65042	9,372,820	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			709.05000	0.70905	749,810	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,694.36000	9.69436	9,416,340	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			700.30000	0.70030	740,640	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,606.52000	9.60652	9,329,340	14.24	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			952.58000	0.95258	1,000,540	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,116.94000	6.11694	6,318,260	12.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,153.99000	2.15399	2,034,710	12.13	0.00	0	71
R2032	On	04/11/2021	Bond Future	11.70	Call			10,335.63000	10.33563	10,062,590	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			15,025.71000	15.02571	14,721,650	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			271.18000	0.27118	287,720	13.75	0.00	0	71
R2032	On	04/11/2021	Bond Future	11.71	Call			10,376.67000	10.37667	10,103,230	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			942.90000	0.94290	990,460	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			933.29000	0.93329	980,450	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,294.62000	10.29462	10,021,980	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,345.66000	4.34566	4,505,990	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,438.80000	3.43880	3,278,530	12.54	0.00	0	71
R2032	On	03/02/2022	Bond Future	10.42	Call			5,166.87000	5.16687	4,977,550	12.61	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
R2032	On	03/02/2022	Bond Future	10.42	Put			3,896.29000	3.89629	4,031,690	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,263.85000	5.26385	5,072,640	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,825.36000	3.82536	3,958,870	12.64	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			5,198.88000	5.19888	5,008,930	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,637.50000	5.63750	5,814,040	12.16	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			9,280.72000	9.28072	9,519,790	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,504.79000	1.50479	1,419,140	11.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.44	Call			5,231.33000	5.23133	5,040,740	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,872.28000	3.87228	4,007,050	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,848.76000	3.84876	3,982,890	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			3,397.00000	3.39700	3,248,820	12.16	0.00	0	
Total R2032 Option												0.00	0	4,16
Total For R2032												0.00	0	128,94
R2035	On	04/02/2021	Bond Future			10.08500	94.97389	10.08500	94.97389		13.82	0.00	0	
R2035	On	06/05/2021	Bond Future			10.35491	90.96468	10.34668	91.01978		15.38	0.00	0	103,02
R2035	On	05/08/2021	Bond Future			10.55938	91.94682	10.55042	92.00505		14.93	0.00	0	
R2035	On	04/11/2021	Bond Future			10.76923	88.45518	10.76009	88.51288		14.48	0.00	0	
R2035	On	03/02/2022	Bond Future			10.99405	89.42708	10.98443	89.48596		14.10	0.00	0	
Total R2035 Future												0.00	0	103,02
R2035	On	06/05/2021	Bond Future	12.36	Call			12,251.64000	12.25164	12,194,980	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			5,702.72000	5.70272	5,647,880	16.70	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,167.22000	1.16722	1,167,480	16.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,498.81000	3.49881	3,450,590	15.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			2,152.08000	2.15208	2,158,960	15.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,842.77000	3.84277	3,861,130	15.15	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Put			2,578.05000	2.57805	2,587,890	15.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,934.11000	2.93411	2,888,850	15.56	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			1,031.23000	1.03123	1,030,710	16.91	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,184.17000	6.18417	6,128,550	16.91	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,051.68000	15.05168	14,995,790	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			128.36000	0.12836	126,780	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			1,568.61000	1.56861	1,571,440	16.23	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,594.92000	4.59492	4,542,650	16.23	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,121.70000	8.12170	8,064,570	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			563.94000	0.56394	561,910	17.11	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,346.51000	14.34651	14,290,450	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,823.54000	1.82354	1,786,800	15.15	0.00	0	50
R2035	On	06/05/2021	Bond Future	12.02	Call			10,500.83000	10.50083	10,443,700	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			244.99000	0.24499	242,960	17.11	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 Intere
R2035	On	06/05/2021	Bond Future	11.32	Call		7,004.85000	7.00485	6,948,310	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		817.31000	0.81731	815,870	17.11	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		3,108.83000	3.10883	3,122,300	15.37	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		38.22000	0.03822	37,430	17.11	0.00	0	6
R2035	On	06/05/2021	Bond Future	12.36	Put		125.77000	0.12577	124,210	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		12,303.10000	12.30310	12,246,450	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		123.23000	0.12323	121,680	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		12,200.18000	12.20018	12,143,500	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,390.25000	2.39025	2,348,620	15.37	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		52.44000	0.05244	51,480	17.11	0.00	0	1,6
R2035	On	05/08/2021	Bond Future	10.02	Call		2,259.32000	2.25932	2,227,840	14.44	0.00	0	1
R2035	On	05/08/2021	Bond Future	5.30	Call		0.03000	0.00003	0,030	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,202.25000	46.20225	46,260,480	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.03000	0.00003	0,030	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,085.67000	46.08567	46,143,900	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,020	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		7,065.59000	7.06559	7,014,170	16.09	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,961.64000	1.96164	1,968,450	16.09	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		4,607.63000	4.60763	4,563,250	15.19	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,196.34000	3.19634	3,210,190	15.19	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		5,808.41000	5.80841	5,835,160	14.44	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		46,318.96000	46.31896	46,377,180	13.79	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		6,260.85000	6.26085	6,288,000	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,239.37000	11.23937	11,185,770	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		291.97000	0.29197	292,660	15.74	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		8,172.29000	8.17229	8,123,310	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,232.59000	2.23259	2,241,310	15.74	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		5,494.80000	5.49480	5,452,380	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,507.79000	3.50779	3,523,070	14.79	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.51	Put		1,135.06000	1.13506	1,139,160	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,817.61000	2.81761	2,787,060	14.00	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		11,281.36000	11.28136	11,227,720	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,124.38000	1.12438	1,128,440	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,323.38000	11.32338	11,269,690	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,113.79000	1.11379	1,117,800	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,714.26000	6.71426	6,743,190	13.88	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,532.01000	2.53201	2,503,240	13.88	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		4,835.69000	4.83569	4,856,950	14.37	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,944.35000	3.94435	3,907,910	14.37	0.00	0	4
R2035	On	04/11/2021	Bond Future	13.82	Call		16,860.38000	16.86038	16,803,370	15.74	0.00	0	

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	03/02/2022	Bond Future	11.24	Put			4,277.91000	4.27791	4,295,980	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,755.71000	5.75571	5,715,120	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			10,229.93000	10.22993	10,267,630	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,330.49000	4.33049	4,348,780	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,814.64000	1.81464	1,793,460	13.27	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,789.09000	5.78909	5,748,390	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,304.13000	4.30413	4,322,310	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,822.54000	5.82254	5,781,730	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,347.80000	6.34780	6,305,420	14.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3,915.33000	3.91533	3,931,830	14.42	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,983.93000	3.98393	3,950,090	13.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,067.80000	6.06780	6,092,840	13.83	0.00	0	68
Total R2035 Option												0.00	0	14,81
Total For R2035												0.00	0	117,83
R2037	On	04/02/2021	Bond Future			10.35500	85.86294	10.35500	85.86294		15.64	0.00	0	
R2037	On	06/05/2021	Bond Future			10.60590	86.37510	10.60274	86.39613		16.57	0.00	0	130,08
R2037	On	05/08/2021	Bond Future			10.81293	83.05213	10.80928	83.07571		16.89	0.00	0	
R2037	On	04/11/2021	Bond Future			11.01412	83.93989	11.01050	83.96264		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.22956	80.60798	11.22570	80.63153		15.96	0.00	0	
Total R2037 Future												0.00	0	130,08
R2037	On	06/05/2021	Bond Future	12.43	Call			11,158.87000	11.15887	11,133,770	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			209.29000	0.20929	205,220	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,208.81000	11.20881	11,183,760	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			205.45000	0.20545	201,430	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,108.94000	11.10894	11,083,790	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			213.19000	0.21319	209,070	18.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,825.10000	9.82510	9,797,880	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,085.32000	1.08532	1,081,680	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,739.23000	9.73923	9,712,000	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,108.68000	1.10868	1,105,030	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			9,782.15000	9.78215	9,754,930	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,096.95000	1.09695	1,093,310	18.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,153.00000	1.15300	1,151,110	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,472.55000	11.47255	11,447,910	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,142.55000	1.14255	1,140,660	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,391.09000	11.39109	11,366,460	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,163.52000	1.16352	1,161,640	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,431.81000	11.43181	11,407,170	16.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,840.95000	5.84095	5,820,370	16.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/02/2022	Bond Future	11.46	Put			4,429.98000	4.42998	4,432,950	16.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,873.92000	5.87392	5,853,300	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,403.56000	4.40356	4,406,490	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,807.74000	5.80774	5,787,200	16.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,456.23000	4.45623	4,459,240	16.13	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												0.00	0	130,08
R2040	On	04/02/2021	Bond Future			10.50000	87.98176	10.50000	87.98176		15.51	0.00	0	
R2040	On	06/05/2021	Bond Future			10.76259	88.38036	10.74382	88.51360		16.97	0.00	0	79,08
R2040	On	05/08/2021	Bond Future			10.96614	84.82879	10.94624	84.96587		17.41	0.00	0	
R2040	On	04/11/2021	Bond Future			11.16355	85.73556	11.14303	85.87300		16.00	0.00	0	
R2040	On	03/02/2022	Bond Future			11.37476	82.17321	11.35330	82.31268		16.45	0.00	0	
Total R2040 Future												0.00	0	79,08
R2040	On	06/05/2021	Bond Future	12.43	Call			11,052.76000	11.05276	10,922,810	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			282.79000	0.28279	286,080	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call			3,249.01000	3.24901	3,159,420	17.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put			1,066.15000	1.06615	1,082,020	18.60	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call			6,697.49000	6.69749	6,580,120	18.60	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call			15,946.15000	15.94615	15,813,110	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			11,104.99000	11.10499	10,974,970	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			277.78000	0.27778	281,000	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			11,000.55000	11.00055	10,870,670	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put			43.62000	0.04362	43,820	19.00	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put			287.88000	0.28788	291,240	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put			2,639.95000	2.63995	2,683,600	17.09	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call			10,675.11000	10.67511	10,553,050	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			1,066.48000	1.06648	1,081,500	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,720.45000	10.72045	10,598,240	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			1,055.06000	1.05506	1,069,930	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			10,629.80000	10.62980	10,507,900	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			4,550.87000	4.55087	4,463,880	17.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			2,599.10000	2.59910	2,633,510	18.66	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			6,606.04000	6.60604	6,503,370	18.66	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			21,146.74000	21.14674	21,010,420	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			1,078.00000	1.07800	1,093,180	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			56.30000	0.05630	57,060	19.07	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put			3,839.95000	3.83995	3,890,040	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,823.00000	11.82300	11,703,030	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			1,250.01000	1.25001	1,267,480	17.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.91	Call		11,865.55000	11.86555	11,745,430	17.40		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,238.72000	1.23872	1,256,040	17.40		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,780.48000	11.78048	11,660,640	17.40		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,261.40000	1.26140	1,279,000	17.40		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,740.27000	4.74027	4,792,560	16.74		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,167.26000	6.16726	6,079,820	16.75		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,712.70000	4.71270	4,764,730	16.75		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,203.37000	6.20337	6,115,670	16.77		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,685.60000	4.68560	4,737,370	16.77		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,131.54000	6.13154	6,044,360	16.74		0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	82,60
R2044	On	04/02/2021	Bond Future			10.57000	84.60900	10.57000	84.60900	16.25		0.00	0	
R2044	On	06/05/2021	Bond Future			10.84052	84.85554	10.83207	84.91599	17.87		0.00	0	60,80
R2044	On	05/08/2021	Bond Future			11.03648	81.39102	11.02734	81.45446	18.34		0.00	0	
R2044	On	04/11/2021	Bond Future			11.22621	82.26107	11.21686	82.32415	16.84		0.00	0	
R2044	On	03/02/2022	Bond Future			11.42897	78.78566	11.41915	78.84994	17.32		0.00	0	
Total R2044 Future												0.00	0	60,80
R2044	On	06/05/2021	Bond Future	12.44	Call		10,621.25000	10.62125	10,558,500	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		338.05000	0.33805	335,750	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		10,672.47000	10.67247	10,609,730	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,460.31000	3.46031	3,475,810	17.79		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		2,505.73000	2.50573	2,460,780	17.79		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		5,427.56000	5.42756	5,369,060	19.15		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,524.59000	1.52459	1,526,540	19.15		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		7,358.76000	7.35876	7,296,970	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		4,051.87000	4.05187	3,997,870	18.46		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		2,170.73000	2.17073	2,177,180	18.46		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		10,928.69000	10.92869	10,865,990	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		304.82000	0.30482	302,570	20.01		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		7,895.31000	7.89531	7,833,100	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		343.89000	0.34389	341,580	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		332.30000	0.33230	330,010	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		10,570.04000	10.57004	10,507,280	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		808.77000	0.80877	807,010	20.01		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,616.69000	1.61669	1,619,250	19.02		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		5,188.70000	5.18870	5,130,810	19.02		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		953.44000	0.95344	952,100	20.01		0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		10,844.67000	10.84467	10,783,670	20.10		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.60	Put		1,050.67000	1.05067	1,053,110	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,889.28000	10.88928	10,828,230	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,039.59000	1.03959	1,041,980	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,800.09000	10.80009	10,739,120	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,061.86000	1.06186	1,064,330	20.10	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,378.07000	1.37807	1,383,200	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,494.14000	11.49414	11,436,130	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,366.01000	1.36601	1,371,080	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,535.64000	11.53564	11,477,580	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,354.03000	1.35403	1,359,050	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,452.65000	11.45265	11,394,700	18.31	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,109.30000	6.10930	6,065,140	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,875.89000	4.87589	4,896,010	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,038.19000	6.03819	5,994,260	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,932.49000	4.93249	4,952,840	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,073.71000	6.07371	6,029,670	17.66	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,904.11000	4.90411	4,924,350	17.66	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	79,48
R2048	On	04/02/2021	Bond Future			10.49500	88.32303	10.49500	88.32303	15.57	0.00	0	
R2048	On	06/05/2021	Bond Future			10.74854	84.21469	10.72970	84.35440	18.15	0.00	0	127,32
R2048	On	05/08/2021	Bond Future			10.93012	85.12404	10.91018	85.26761	17.70	0.00	0	
R2048	On	04/11/2021	Bond Future			11.11501	81.62255	11.09441	81.76660	17.13	0.00	0	
R2048	On	03/02/2022	Bond Future			11.31196	82.51938	11.29040	82.66553	16.72	0.00	0	
Total R2048 Future											0.00	0	127,32
R2048	On	06/05/2021	Bond Future	12.35	Call		10,963.88000	10.96388	10,828,190	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		314.35000	0.31435	318,370	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		11,016.39000	11.01639	10,880,610	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		308.86000	0.30886	312,790	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		10,911.37000	10.91137	10,775,760	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		319.93000	0.31993	324,030	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,004.24000	1.00424	1,018,990	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,288.93000	11.28893	11,159,970	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		993.48000	0.99348	1,008,090	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,197.18000	11.19718	11,068,510	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,015.10000	1.01510	1,030,000	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		11,243.05000	11.24305	11,114,230	19.42	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,020.91000	12.02091	11,895,130	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,266.59000	1.26659	1,284,860	18.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Call		12.06354000	12.06354	11,937,620	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,255.19000	1.25519	1,273,320	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,978.29000	11.97829	11,852,660	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,278.08000	1.27808	1,296,500	18.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,909.36000	4.90936	4,965,220	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,148.14000	6.14814	6,057,570	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,879.08000	4.87908	4,934,660	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,184.27000	6.18427	6,093,430	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,849.29000	4.84929	4,904,600	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,112.39000	6.11239	6,022,100	16.91	0.00	0	
Total R2048 Option											0.00	0	
Total For R2048											0.00	0	127,32
R209	On	04/02/2021	Bond Future			10.02500	73.16112	10.02500	73.16112	17.25	0.00	0	
R209	On	06/05/2021	Bond Future			10.26482	70.38641	10.25632	70.43611	18.17	0.00	0	26,58
R209	On	05/08/2021	Bond Future			10.44421	71.14674	10.43505	71.19897	17.50	0.00	0	
R209	On	04/11/2021	Bond Future			10.62716	68.76719	10.61784	68.81900	17.00	0.00	0	1,75
R209	On	03/02/2022	Bond Future			10.81854	69.52284	10.80878	69.57572	16.47	0.00	0	
Total R209 Future											0.00	0	28,36
R209	On	06/05/2021	Bond Future	12.23	Call		10,437.21000	10.43721	10,385,960	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		140.20000	0.14020	138,650	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		142.91000	0.14291	141,340	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		5,427.38000	5.42738	5,454,840	17.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		795.23000	0.79523	772,990	17.26	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		2,235.58000	2.23558	2,243,570	18.29	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,780.58000	2.78058	2,738,870	18.29	0.00	0	1,00
R209	On	06/05/2021	Bond Future	10.60	Call		3,627.69000	3.62769	3,582,120	18.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,657.75000	1.65775	1,661,880	18.65	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		4,286.56000	4.28656	4,307,640	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,232.52000	1.23252	1,203,900	17.59	0.00	0	6,01
R209	On	06/05/2021	Bond Future	11.00	Call		5,181.62000	5.18162	5,132,020	19.42	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,018.08000	1.01808	1,018,180	19.42	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,318.11000	3.31811	3,333,150	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,795.26000	1.79526	1,760,600	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		7,697.13000	7.69713	7,645,490	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		431.43000	0.43143	429,490	19.97	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,511.11000	2.51111	2,520,920	18.17	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,474.12000	2.47412	2,434,230	18.17	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		6,232.22000	6.23222	6,181,230	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		10,480.91000	10.48091	10,429,660	19.97	0.00	0	

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	12.24	Put		137.54000	0.13754	135,990	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		10,393.52000	10.39352	10,342,250	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		749.46000	0.74946	748,170	19.97	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		10,524.58000	10.52458	10,473,350	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		134.92000	0.13492	133,390	19.97	0.00	0	9,1!
R209	On	05/08/2021	Bond Future	11.79	Put		1,083.34000	1.08334	1,086,180	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		8,268.96000	8.26896	8,219,520	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,072.06000	1.07206	1,074,850	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,306.40000	8.30640	8,256,920	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,060.87000	1.06087	1,063,620	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,231.55000	8.23155	8,182,160	19.02	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,274.80000	1.27480	1,279,330	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,203.61000	9.20361	9,156,420	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,610.69000	8.61069	8,564,340	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,297.43000	1.29743	1,302,050	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,503.63000	1.50363	1,509,090	18.46	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		9,238.78000	9.23878	9,191,550	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,286.07000	1.28607	1,290,650	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,273.99000	9.27399	9,226,710	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,701.03000	3.70103	3,667,570	17.00	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,361.03000	4.36103	4,379,380	17.00	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		8,116.13000	8.11613	8,148,060	15.95	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,473.72000	1.47372	1,453,840	15.95	0.00	0	3,7!
R209	On	03/02/2022	Bond Future	11.04	Put		3,975.99000	3.97599	3,992,180	16.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,152.50000	5.15250	5,116,000	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,021.22000	4.02122	4,037,600	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,182.84000	5.18284	5,146,240	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,998.68000	3.99868	4,014,960	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,212.98000	5.21298	5,176,290	16.74	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											0.00	0	89,4!
R210	On	04/02/2021	Bond Future			198.00119	198.00119	198.00119	198.00119		0.00	0	
R210	On	06/05/2021	Bond Future			197.60567	197.60567	197.61217	197.61217		0.00	0	1,1!
R210	On	05/08/2021	Bond Future			199.78787	199.78787	199.80001	199.80001		0.00	0	
R210	On	04/11/2021	Bond Future			199.23151	199.23151	199.24119	199.24119		0.00	0	
R210	On	03/02/2022	Bond Future			201.46586	201.46586	201.47690	201.47690		0.00	0	
Total R210 Future											0.00	0	1,1!
Total For R210											0.00	0	1,1!
R212	On	04/02/2021	Bond Future			170.26091	170.26091	170.26091	170.26091		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212	On	06/05/2021	Bond Future		171.93427	171.93427	171.95987	171.95987			8,940,582.04	52	3,42
R212	On	05/08/2021	Bond Future		171.50261	171.50261	171.53327	171.53327			0.00	0	
R212	On	04/11/2021	Bond Future		173.37505	173.37505	173.40385	173.40385			0.00	0	
Total R212 Future											8,940,582.04	52	3,42
Total For R212											8,940,582.04	52	3,42
R213	On	04/02/2021	Bond Future		8.94500	90.40341	8.94500	90.40341		12.41	0.00	0	
R213	On	06/05/2021	Bond Future		9.21267	87.26486	9.16781	87.52421		12.95	0.00	0	9,11
R213	On	05/08/2021	Bond Future		9.39785	88.20706	9.35069	88.47164		12.45	0.00	0	
R213	On	04/11/2021	Bond Future		9.59019	85.62062	9.54128	85.88690		12.06	0.00	0	
R213	On	03/02/2022	Bond Future		9.79735	86.56122	9.74620	86.83098		11.69	0.00	0	
Total R213 Future											0.00	0	9,11
R213	On	06/05/2021	Bond Future	11.90	Call		14,108.11000	14.10811	13,849,610	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		10.16000	0.01016	11,010	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,153.60000	14.15360	13,895,090	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		9.87000	0.00987	10,710	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		14,062.58000	14.06258	13,804,110	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		10.45000	0.01045	11,330	14.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		673.00000	0.67300	707,840	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		8,301.93000	8.30193	8,074,850	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		734.93000	0.73493	772,430	13.52	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Put		681.57000	0.68157	716,790	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,806.05000	5.80605	5,609,370	13.38	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,514.49000	1.51449	1,582,390	13.38	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		3,113.91000	3.11391	3,235,570	12.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		3,053.79000	3.05379	2,910,870	12.51	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		8,587.66000	8.58766	8,357,920	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,628.67000	8.62867	8,398,570	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		664.51000	0.66451	698,990	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,546.69000	8.54669	8,317,330	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		978.61000	0.97861	1,022,150	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,993.87000	8.99387	8,770,780	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		968.64000	0.96864	1,011,830	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,917.96000	8.91796	8,695,580	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		988.66000	0.98866	1,032,560	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		8,955.89000	8.95589	8,733,150	13.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,653.36000	4.65336	4,495,630	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,481.29000	3.48129	3,593,320	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,682.55000	4.68255	4,524,280	11.84	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,458.61000	3.45861	3,570,100	11.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Call		4.62424000	4.62424	4,467,060	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,504.09000	3.50409	3,616,670	11.83	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,75
R214	On	04/02/2021	Bond Future			10.42000	70.18814	10.42000	70.18814	18.71	0.00	0	
R214	On	06/05/2021	Bond Future			10.68163	67.08898	10.67318	67.13896	19.97	0.00	0	12,66
R214	On	05/08/2021	Bond Future			10.86071	67.81335	10.85161	67.86576	19.22	0.00	0	
R214	On	04/11/2021	Bond Future			11.04298	65.26116	11.03370	65.31323	18.72	0.00	0	
R214	On	03/02/2022	Bond Future			11.23662	65.97819	11.22689	66.03130	18.11	0.00	0	
Total R214 Future											0.00	0	12,65
R214	On	06/05/2021	Bond Future	12.26	Call		8,761.43000	8.76143	8,709,180	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		340.77000	0.34077	338,500	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,803.41000	8.80341	8,751,170	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		335.31000	0.33531	333,050	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,719.46000	8.71946	8,667,210	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		346.31000	0.34631	344,040	21.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,431.16000	1.43116	1,434,800	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,625.74000	7.62574	7,577,070	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,458.55000	1.45855	1,462,290	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,661.07000	7.66107	7,612,350	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,444.80000	1.44480	1,448,490	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,696.45000	7.69645	7,647,680	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,934.21000	8.93421	8,887,330	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,566.22000	1.56622	1,571,410	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,867.34000	8.86734	8,820,550	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,591.74000	1.59174	1,597,020	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,900.77000	8.90077	8,853,930	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,578.94000	1.57894	1,584,170	20.32	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,284.18000	4.28418	4,300,670	18.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,247.65000	5.24765	5,210,940	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,259.89000	4.25989	4,276,290	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,189.66000	5.18966	5,153,140	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,308.59000	4.30859	4,325,180	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,218.63000	5.21863	5,182,010	18.26	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	12,65
Total for Bond											8,940,582.04	52	1,140,45
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 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 E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	06/05/2021	GOVI			773.80100	773.80100	774.97000	774.97000			0.00	0	97
GOVI	On	05/08/2021	GOVI			782.06100	782.06100	783.26300	783.26300			0.00	0	
GOVI	On	04/11/2021	GOVI			790.49800	790.49800	791.70400	791.70400			0.00	0	
GOVI	On	03/02/2022	GOVI			799.17600	799.17600	800.40000	800.40000			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	06/05/2021	GOVI	678.68	Call			962,900.00000	96.29000	951,210,000		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			962,800.00000	96.28000	951,110,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			963,000.00000	96.30000	951,310,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	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			641,330.00000	64.13300	629,310,000		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			641,230.00000	64.12300	629,210,000		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			641,130.00000	64.11300	629,110,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			632,940.00000	63.29400	620,880,000		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			632,840.00000	63.28400	620,780,000		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			633,040.00000	63.30400	620,980,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			76,400.00000	7.64000	64,160,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.76	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		76,600.00000	7.66000	64,360,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		76,500.00000	7.65000	64,260,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	97
Total for GOVI											0.00	0	97
AL37	On	06/05/2021	Index Future			799.82800	799.82800	800.52200	800.52200		0.00	0	
AL37	On	05/08/2021	Index Future			808.36600	808.36600	809.08900	809.08900		0.00	0	
AL37	On	04/11/2021	Index Future			817.08700	817.08700	817.80900	817.80900		0.00	0	
AL37	On	03/02/2022	Index Future			826.05600	826.05600	826.79100	826.79100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			895.01300	895.01300	897.89700	897.89700		0.00	0	
AL7T	On	05/08/2021	Index Future			904.56700	904.56700	907.50500	907.50500		0.00	0	
AL7T	On	04/11/2021	Index Future			914.32600	914.32600	917.28500	917.28500		0.00	0	
AL7T	On	03/02/2022	Index Future			924.36200	924.36200	927.36000	927.36000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			782.92200	782.92200	784.02300	784.02300		0.00	0	30
ALBI	On	05/08/2021	Index Future			791.27900	791.27900	792.41300	792.41300		0.00	0	
ALBI	On	04/11/2021	Index Future			799.81600	799.81600	800.95200	800.95200		0.00	0	
ALBI	On	03/02/2022	Index Future			808.59500	808.59500	809.75000	809.75000		0.00	0	
Total ALBI Future											0.00	0	30
Total For ALBI											0.00	0	30
IGOV	On	06/05/2021	Index Future			280.15000	280.15000	279.41600	279.41600		0.00	0	97
IGOV	On	05/08/2021	Index Future			283.20800	283.20800	282.47400	282.47400		0.00	0	
IGOV	On	04/11/2021	Index Future			286.33200	286.33200	285.58600	285.58600		0.00	0	
IGOV	On	03/02/2022	Index Future			289.54200	289.54200	288.79000	288.79000		0.00	0	
Total IGOV Future											0.00	0	97
Total For IGOV											0.00	0	97
Total for Index											0.00	0	1,28
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500		0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.65500	96.34500	3.66500	96.33500		0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.64000	96.36000	3.64000	96.36000		0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.64000	96.36000	3.64000	96.36000		0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.65500	96.34500	3.65500	96.34500		0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.67000	96.33000	3.66000	96.34000		0.00	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
JIBAR f On 15/09/2021 Jibar Future			3.72000	96.28000	3.70000	96.30000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.91500	96.08500	3.91000	96.09000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.03000	95.97000	4.02000	95.98000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.28500	95.71500	4.28500	95.71500				0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.39500	95.60500	4.38500	95.61500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.63500	95.36500	4.62500	95.37500				0.00	0	
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.67000	90.67000	90.66000	90.66000				0.00	0	
Total 5Y STND Future										0.00	0	
Total For 5Y STND										0.00	0	
Total for Interest Rate Swap										0.00	0	
Total for Derivatives :										8,940,582.04	52	1,192,80
AA06 On 15/04/2021 Spot Bond					0.00000	100.31897				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			5.41000	103.79120	5.41000	103.77596				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI On 07/12/2023 Spot Bond			3.40500	303.14828	3.40500	303.12015				0.00	0	117,500,00
Total ABCPI3 SPOT										0.00	0	117,500,00
Total For ABCPI3										0.00	0	117,500,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.83114				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.30136				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.14573	9.65000	101.11955				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.12755				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.86223				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.45419				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.08391				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.34304				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.83318				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.39150				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.62103				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.52251				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.95794				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.16287				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.85057				0.00	0	
Total ABFN28 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 ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.79693				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.81928				0.00	0	2,500,000,00
Total ABFN30 SPOT										0.00	0	2,500,000,00
Total For ABFN30										0.00	0	2,500,000,00
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.95148				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.46027				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.47821				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.41389				0.00	0	500,000,00
Total ABFN34 SPOT										0.00	0	500,000,00
Total For ABFN34										0.00	0	500,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.53407				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.85089				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.36833				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.23054				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.14842				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.44170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.48894				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.71422				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.37689				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.38750				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.39512				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.68930				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.89004				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.93861				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.37111				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.83980				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.06769				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			4.03500	4.03500	4.03500	147.26224				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	75.77676	100.00000	75.60812				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.97000	6.97000	6.97000	140.80245				0.00	0	70,000,00
Total ABKI04 SPOT										0.00	0	70,000,00
Total For ABKI04										0.00	0	70,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.78347	100.00000	19.73921				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.30592				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.69500	217.15590	2.69500	217.13994				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	147.88116				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.18500	4.18500	4.18500	189.14254				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	213.79818				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.25000	6.25000	6.25000	106.34671				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.64000	6.64000	6.64000	119.96362				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.91000	4.91000	4.91000	102.71179				0.00	0	
Total ABN80 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 ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.44000	104.00650	4.44000	103.99394				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.75000	108.30674	4.75000	108.29270				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.78000	110.73737	4.78000	110.72293				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.20500	119.64121	6.20500	119.62101				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.41500	119.55528	7.41500	119.53124				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.22000	114.92879	5.22000	114.91243				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.75000	113.12841	6.75000	113.10767				0.00	0	290,000,00
Total ABS7 SPOT										0.00	0	290,000,00
Total For ABS7										0.00	0	290,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.41777	100.00000	13.38774				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.75500	1.75500	1.75500	316.40919			14,040,000,000.00		8,000,000	8,400,00
Total ABS12 SPOT									14,040,000,000.00		8,000,000	8,400,00
Total For ABS12									14,040,000,000.00		8,000,000	8,400,00
ABS14 On 31/01/2022 Spot Bond			1.15500	169.86752	1.15500	169.86212				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.51500	9.51500	9.51500	104.98926				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.90408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.87579				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.84064				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.84491				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.34805				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.87320				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.87320				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.89729				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.89729				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.37878				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.60424				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.82791				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL221 On 20/09/2021 Spot Bond					0.00000	100.82223				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.80099				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.27630				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.22880				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.85317				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.85169				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.18969				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.67378				0.00	0	2,800,000,0€
Total AGL02 SPOT										0.00	0	2,800,000,0€
Total For AGL02										0.00	0	2,800,000,0€
AGL03 On 17/05/2025 Spot Bond					0.00000	98.18552				0.00	0	7,175,000,0€
Total AGL03 SPOT										0.00	0	7,175,000,0€
Total For AGL03										0.00	0	7,175,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	104.20015				0.00	40,000,000	640,000,0€
Total AGT01 SPOT										0.00	40,000,000	640,000,0€
Total For AGT01										0.00	40,000,000	640,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	103.21605				0.00	240,000,000	1,220,000,0€
Total AGT02 SPOT										0.00	240,000,000	1,220,000,0€
Total For AGT02										0.00	240,000,000	1,220,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	100.52069				0.00	0	300,000,0€
Total AGT03 SPOT										0.00	0	300,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	0	300,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	101.49051				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.35595				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.35595				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.41451				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.34621				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.34295				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.37878				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.41457				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.53147				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.56712				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.26283				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.10470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.94000	113.75654	5.94000	113.73845				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.17038				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.25794				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.31815				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.34208				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.58081				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.17031				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.25786				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.87044				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.08276				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.21410				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.30165				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04541				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.82000	113.16780	6.82000	113.14695				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.94000	111.66886	5.94000	111.65080				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.00000	96.30930	11.00000	96.28082				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.45500	166.72399	6.45500	166.69491				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.42187				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.66753				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.94850				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.15529				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.50288				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.10822				0.00	0	
Total APF10 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 APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.37068				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.77581				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.00494				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.04000	228.57261	5.04000	228.54133				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.05500	206.21012	5.05500	206.18185				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.00425				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			2.13500	168.28964	2.13500	168.27977				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	98.18619				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.11058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.11489				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.18000	168.21772	2.18000	168.20764				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	54.43535				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.13345				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.07500	178.86673	5.07500	178.84211				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.01808				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	99.88303				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN161 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.05147				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.97093				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.70475				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03000	103.47644	5.03000	103.46226				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.75570				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.76731				0.00	140,000,000	70,000,000
Total ASN203 SPOT										0.00	140,000,000	70,000,000
Total For ASN203										0.00	140,000,000	70,000,000
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83938				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.46804				0.00	0	
Total ASN208 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 ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.67283				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.09955				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.99972				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.96810				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.75642				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.94235				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.83513				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.83929				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.94965				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.70696				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.81942				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.05291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	99.95873				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.18500	5.18500	5.18500	91.90308				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.77519				0.00	60,000,000	30,000,000
Total ASN327 SPOT										0.00	60,000,000	30,000,000
Total For ASN327										0.00	60,000,000	30,000,000
ASN327 On 20/06/2024 Spot Bond					0.00000	100.88734				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.02958				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.78114				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.14000	101.99549	5.14000	101.98119				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.83354				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	99.98764				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	99.98764				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.75564				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.80432				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.79814				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.79814				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.09942				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.96092				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.78253				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.81227				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.20386				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.88476				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.88476				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.94824				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.78961				0.00	0	
Total ASN388 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 ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.85342				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.84077				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.78395				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.92550				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.95998				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.17707				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.76654				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.76654				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.72050				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.74401				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.99629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.44104				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.69865				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.34076				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.34402				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.49288				0.00	0	800,000,00
Total ASN462 SPOT										0.00	0	800,000,00
Total For ASN462										0.00	0	800,000,00
ASN462 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.79561				0.00	0	1,020,000,00
Total ASN463 SPOT										0.00	0	1,020,000,00
Total For ASN463										0.00	0	1,020,000,00
ASN463 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.27937				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.92798				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.17826				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.20904				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.63748				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.29668				0.00	0	700,000,00
Total ASN474 SPOT										0.00	0	700,000,00
Total For ASN474										0.00	0	700,000,00
ASN47: On 11/08/2021 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.80927				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.96800				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.49820				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.57700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.80401				0.00	0	100,000,00
Total ASN486 SPOT										0.00	0	100,000,00
Total For ASN486										0.00	0	100,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.80644				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.88319				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.87160				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.55147				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.77610				0.00	0	
Total ASN494 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 ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.75428				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.78282				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.78282				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.66809				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.66236				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.51950				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.78524				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.29006	9.00000	101.28219				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.17417	8.18000	101.16537				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.19964	8.36000	101.19101				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.19964	8.36000	101.19101				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.53776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.42931				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.34022				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.29543	9.10000	100.27078				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.35718	11.05000	100.32736				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.35559	11.00000	100.32592				0.00	0	200,000,00
Total ASN530 SPOT										0.00	0	200,000,00
Total For ASN530										0.00	0	200,000,00
ASN530 On 13/05/2021 Spot Bond					0.00000	99.95189				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	100.33982	10.50000	100.31145				0.00	0	530,000,00
Total ASN532 SPOT										0.00	0	530,000,00
Total For ASN532										0.00	0	530,000,00
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.06658				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.95507				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN534 On 31/01/2024 Spot Bond			10.50000	100.33982	10.50000	100.31145				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.65658				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 31/01/2030 Spot Bond					0.00000	100.15636				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.40163				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.84947				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.34297	10.60000	100.31434				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.76625				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.96167	10.47000	100.31058				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.28759	10.55000	100.25880				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.10991				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.03898				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		51,000,000,000	51,000,000,000	
Total ASN562 SPOT								10,000,000,000,000.00		51,000,000,000	51,000,000,000	
Total For ASN562								10,000,000,000,000.00		51,000,000,000	51,000,000,000	
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00		13,000,000,000	13,000,000,000	
Total ASN563 SPOT								10,000,000,000,000.00		13,000,000,000	13,000,000,000	
Total For ASN563								10,000,000,000,000.00		13,000,000,000	13,000,000,000	
BAW21 On 24/03/2022 Spot Bond			5.34000	107.81987	5.34000	107.80418				0.00	0	
Total BAW21 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 BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.59701	9.30000	103.57100				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.33078				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.45489				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.12645				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.03838				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.59366				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.66500	103.23592	5.66500	103.22007				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.97909				0.00	0	1,100,000,00
Total BAW34 SPOT										0.00	0	1,100,000,00
Total For BAW34										0.00	0	1,100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.21540				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.94511				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.93381				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.14000	8.14000	8.14000	107.17545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.85979				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.13996				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.12500	10.12500	10.12500	112.52487				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.76761				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.84859				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.58122				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.58133				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.55756				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.97361				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.97361				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.57130				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.00211				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.97312				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.00154				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.94443				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.00139				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.11591				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.14350				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.14350				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.14350				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.17214				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.14412				0.00	0	
Total BAYB18 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 BAYB18									0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.51751			0.00	0	
Total BAYB19 SPOT									0.00	0	
Total For BAYB19									0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.20103			0.00	0	
Total BAYB20 SPOT									0.00	0	
Total For BAYB20									0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.01314			0.00	0	
Total BC127 SPOT									0.00	0	
Total For BC127									0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.07000	7.07000	7.07000	108.40552			0.00	0	
Total BD0302 SPOT									0.00	0	
Total For BD0302									0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.09669			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.48044			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.54681			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.02461			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.94000	112.32796	6.94000	112.30679			0.00	0	400,000,00
Total BGL07 SPOT									0.00	0	400,000,00
Total For BGL07									0.00	0	400,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.36534			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.66701			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.84000	104.60754	6.84000	104.58824			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.23532				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.94000	102.68560	5.94000	102.66927				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.97679				0.00	0	100,000,00
Total BGL14 SPOT										0.00	0	100,000,00
Total For BGL14										0.00	0	100,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	103.76546				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.53629				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.01299				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.59061				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.86402				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.75413				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.98311				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.04640				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	100.22898				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.68000	112.20876	5.68000	112.19140				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.82156				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.08061				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.60515				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.19560				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.23120				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.53199				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.20600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.26700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.09300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	300,000,000,000	150,000,000,000	
Total BNPP08 SPOT									10,000,000,000,000.00	300,000,000,000	150,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BNPP08									10,000,000,000,000.00	300,000,000,000	150,000,000,000
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.69965			0.00	0	
Total BPPF08 SPOT									0.00	0	
Total For BPPF08									0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.27608			0.00	0	
Total BPPF11 SPOT									0.00	0	
Total For BPPF11									0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.58607			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.91685			0.00	0	
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.06502			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.68855			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.37335			0.00	0	
Total BPPF23 SPOT									0.00	0	
Total For BPPF23									0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.11390			0.00	0	
Total BPPF24 SPOT									0.00	0	
Total For BPPF24									0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.12258			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.40748			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.43845			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.10888				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.11387				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.11820				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.73284				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01536				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.54000	104.47640	4.54000	104.46354				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.22302				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.94105				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.56500	114.67353	6.56500	114.65318			393,900,000,000.00	60,000,000	30,000,000	
Total CCT01 SPOT									393,900,000,000.00	60,000,000	30,000,000	
Total For CCT01									393,900,000,000.00	60,000,000	30,000,000	
CCT02 On 12/06/2024 Spot Bond			6.91500	115.72427	6.91500	115.70266			0.00	0	0	
Total CCT02 SPOT									0.00	0	0	
Total For CCT02									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
CCT03 On 15/03/2025 Spot Bond			7.44500	117.49285	7.44500	117.46913				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.86500	107.00881	8.86500	104.32740				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.92016				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.18100				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03231				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.19965				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48835				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.59781				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.37344				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.39623				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.13324				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.10467	3.14000	161.01069				0.00	0	
Total CLN193 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 CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			2.10500	2.10500	2.10500	161.35552				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.48203	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.42774				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.71000	114.79878	6.71000	114.77785				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 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	
CLN365 On 20/03/2024 Spot Bond			8.70700	116.56987	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.03302				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.27263				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.99492				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.53500	104.37022	5.53500	104.35448				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.09882	10.98000	103.06838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.68499				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	122.31794	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.81223				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.81940				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.93967				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.94020				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44(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	
CLN44(On 24/05/2021 Spot Bond			5.43500	104.10681	5.43500	104.09153				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.10500	168.33761	2.10500	168.32788				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.24000	133.64389	5.24000	133.62479				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.68000	131.47538	5.68000	131.45504				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	99.90839				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.44039				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.57600				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.14000	108.23059	6.14000	108.21252				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.42312				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.90702				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.22207				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.85947				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 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 CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	58.73999	100.00000	58.60855				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	99.95193				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.08868				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.66308				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.63500	105.00900	5.63500	104.99298				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.01338	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.94000	104.79642	5.94000	104.77947				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.21611				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.95961				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.18933				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.34000	116.17908	6.34000	116.15905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.43753				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.83584				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.51798				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.54732				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.87441				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.08369				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.23455				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.12664				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.13510				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.10980	9.96000	104.08185				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.85763	10.01000	102.83003				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	101.25892				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.13990	9.60000	102.32792				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.91170				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.10884				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.94197				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.95226	9.20000	103.92644				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.25085				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.77155				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.33902				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.29548				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.67352				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.85220				0.00	0	
Total CLN530 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 CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.91170				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.89026				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.39826				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.29500	108.19430	8.29500	108.17002				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.00641				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.26606				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.45355				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	137.72200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.11948				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.44380				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			7.76500	109.73569	7.76500	109.71298				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			7.81500	111.58677	7.81500	111.56314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.90500	111.33896	7.90500	111.31512				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.64756				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 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	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.93788				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.98556				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.18698				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.50225				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	121.08300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.40702	10.19000	102.41172				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			7.76500	111.91580	7.76500	111.89225				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.01721				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.85194				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.87630				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.07706				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.93431				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.08550				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			7.99500	110.22538	7.99500	110.20150				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.98477				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.25795				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN574 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 CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.90841				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.97506				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.38183				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.63383				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.01456				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.04965				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.04205				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.34621				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.01967				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.60147				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.98528				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.83124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.85640				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.02224				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.84558				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.66000	138.64126	3.66000	111.67769				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.16538				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.67609				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.16538				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	101.97381				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.59770				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.89587				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.85640				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.85640				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.14196				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.08696				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.98648				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.55001				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.39503				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.15931				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.66253	9.32000	102.63684				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.25546				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.54622				0.00	0	
Total CLN611 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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.00425				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.11559				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.04957				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.68715				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.58658				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.93975				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.01965				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.20698				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.20627				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.19111				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.27066				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.00000	105.88645	6.00000	105.86916				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.42554				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.06039				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.72000	62.77691	11.72000	83.74331				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.10517				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.46500	108.38628	8.46500	108.36186				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.41865				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.08393				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.62770				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.02855				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	103.07596				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.10460				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.41175				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.33111				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.98688				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.54964				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.34819				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.11116				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.83988				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.20545				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.84138				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.41175				0.00	0	
Total CLN648 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 CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.07938				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.41175				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.11282				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.41175				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	101.01012				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.99629				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.63219				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.59698				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.85061				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.88313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.06500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.28200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.84100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.55704				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.71644				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.71509				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.33394				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.87932				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.19400				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.57263				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN672 On 09/03/2022 Spot Bond					0.00000	100.95488				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23983	138.72860	4.23983	112.72797				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.23983	138.72860	4.23983	112.72870				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.34894				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.60709				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.69901				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.85023				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.81932				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.46762				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.63697				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.92316				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.78257				0.00	0	
Total CLN683 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 CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.80523				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.98513				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.93405				0.00	0	400,000,00
Total CLN686 SPOT										0.00	0	400,000,00
Total For CLN686										0.00	0	400,000,00
CLN686 On 21/12/2026 Spot Bond					0.00000	100.96081				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.96060				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.84056				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.65298				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.84063				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.72602				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.26025				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.64630				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.92548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	87.77366				0.00	0	800,000,00
Total CLN697 SPOT										0.00	0	800,000,00
Total For CLN697										0.00	0	800,000,00
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.19795				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.77198				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.97382				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.38796				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.32894				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.51288				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.36054				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.74310				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.74496				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.91553				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.82059				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.40571				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.65555				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.81384				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.98757				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.82625				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.82625				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.82625				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.41812				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.49570				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82251				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.38904				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.71972				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.93682				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.44870				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.75691				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.75691				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.77106				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.77106				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.77106				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.77106				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	82.01894				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	83.08919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.74818				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.05390				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.07000	108.42621	7.07000	108.40552				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.90965				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.34000	112.45640	7.34000	112.43413				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.11500	104.81714	5.11500	104.80253				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.91500	112.24618	8.91500	112.21929				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.12000	113.83778	6.12000	113.81893				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.77500	107.86309	6.77500	107.84335				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.32500	108.16299	9.32500	108.13591				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			9.41500	102.00169	9.41500	101.97591				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			9.14000	9.14000	9.14000	108.29444				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.81541				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.84057				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.85116				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.64253				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.57037				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.23998				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.99152				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.81547				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.73474				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.98571				0.00	0	
Total DNG103 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 DNG103									0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.94785			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.85020			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.88620			0.00	120,000,000	100,000,000
Total DSY02 SPOT									0.00	120,000,000	100,000,000
Total For DSY02									0.00	120,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			8.16500	8.16500	8.16500	109.66973			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.35457			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.83721			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.89000	102.43228	5.89000	102.41608			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.25500	111.65843	6.25500	111.63974		402,829,506,000.00		64,401,200	270,970,600
Total DV23 SPOT								402,829,506,000.00		64,401,200	270,970,600
Total For DV23								402,829,506,000.00		64,401,200	270,970,600
DV23/R On 27/02/2023 Spot Bond			100.00000	31.71205	100.00000	31.64224		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.71205	100.00000	31.64224		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	
DV24 On 18/02/2024 Spot Bond			5.81000	110.43935	5.81000	110.42216		0.00		0	
Total DV24 SPOT								0.00		0	
Total For DV24								0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84584	9.69000	99.82016		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84584	9.69000	99.82016		0.00		0	
Total DV24/R2023 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 DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			10.99000	95.17654	10.99000	95.14888			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	99.83948	10.10000	99.81275			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.83948	10.10000	99.81275			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	101.05362			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.35227			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.92144			0.00	0	178,000,00
Total DVF22B SPOT									0.00	0	178,000,00
Total For DVF22B									0.00	0	178,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.47138			0.00	1,600,000,000	400,000,00
Total DVF22C SPOT									0.00	1,600,000,000	400,000,00
Total For DVF22C									0.00	1,600,000,000	400,000,00
DVF24 On 23/10/2024 Spot Bond					0.00000	97.43692			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.07584			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.24879			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.93535			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.89995			0.00	0	
Total DVFB21 SPOT									0.00	0	
Total For DVFB21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.89693				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.47788				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.13880				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	94.99365				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.14656				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	99.82538				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.81645				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.47278	4.68000	104.45967				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.34500	108.63358	5.34500	108.61776				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.25000	114.37060	6.25000	114.35116				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.30000	104.11308	5.30000	104.09805				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	91.83507	5.03000	91.82247				0.00	0	
Total EL037 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 EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.65048	2.25000	131.64235			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.34500	137.57508	4.34500	137.55875			0.00	0	1,050,000,00
Total EL28 SPOT									0.00	0	1,050,000,00
Total For EL28									0.00	0	1,050,000,00
EL29 On 19/11/2029 Spot Bond			4.35700	123.31283	4.35700	123.29814			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.40000	119.21737	4.40000	119.20305			0.00	0	4,055,000,00
Total EL30 SPOT									0.00	0	4,055,000,00
Total For EL30									0.00	0	4,055,000,00
EL31 On 02/06/2031 Spot Bond			4.95000	105.59645	4.95000	105.58225			0.00	0	650,000,00
Total EL31 SPOT									0.00	0	650,000,00
Total For EL31									0.00	0	650,000,00
EL36 On 31/01/2036 Spot Bond			5.00000	93.84658	5.00000	93.83379			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.65048	2.25000	131.64235			0.00	0	
Total EL36/I2038 SPOT									0.00	0	
Total For EL36/I2038									0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.86025			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.53258			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.53318				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.58881				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.99799				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.33704				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.61973				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.05698				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.34293				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.32000	104.94700	5.32000	104.93176				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			8.48500	107.08501	8.48500	107.06043				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			10.59000	10.59000	10.59000	98.00086				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.94000	10.94000	10.94000	102.51362				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			8.56500	107.43949	8.56500	104.82488				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.56500	8.56500	8.56500	106.37177				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.14500	11.14500	11.14500	79.71528				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			9.99500	9.99500	9.99500	103.98232				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.14500	11.14500	11.14500	97.88816				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.14573				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.05068				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.90514				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.93216				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.87934				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.85534				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01319				0.00	0	
Total EPF020 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 EPF020									0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.09445			0.00	0	
Total EPF021 SPOT									0.00	0	
Total For EPF021									0.00	0	
EPFC41 On 12/03/2021 Spot Bond					0.00000	100.76685			0.00	0	
Total EPFC46 SPOT									0.00	0	
Total For EPFC46									0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.01372			0.00	0	
Total EPFC47 SPOT									0.00	0	
Total For EPFC47									0.00	0	
EQT001 On 03/06/2022 Spot Bond					0.00000	100.97391			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.00253			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.35706			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.97317			0.00	40,000,000	100,000,000
Total EQT005 SPOT									0.00	40,000,000	100,000,000
Total For EQT005									0.00	40,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.15517			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	99.91656			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.92056			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C1 On 17/05/2022 Spot Bond					0.00000	99.91011			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C2 On 17/08/2022 Spot Bond					0.00000	99.91975			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91571				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.92189				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.92380				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.91167				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.65000	108.41859	5.65000	108.40190			266,680,000,000.00		47,200,000	8,727,379,40
Total ES23 SPOT									266,680,000,000.00		47,200,000	8,727,379,40
Total For ES23									266,680,000,000.00		47,200,000	8,727,379,40
ES23/R On 25/01/2023 Spot Bond			10.00000	100.48638	10.00000	100.45930				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.67500	103.58495	7.67500	103.56352			1,756,954,860,000.00		228,919,200	2,750,544,60
Total ES26 SPOT									1,756,954,860,000.00		228,919,200	2,750,544,60
Total For ES26									1,756,954,860,000.00		228,919,200	2,750,544,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.85336	7.85000	102.83160				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.08000	79.09865	11.07000	79.13042			2,675,343,560,000.00		241,457,000	3,524,240,70
Total ES33 SPOT									2,675,343,560,000.00		241,457,000	3,524,240,70
Total For ES33									2,675,343,560,000.00		241,457,000	3,524,240,70
ES33/R On 15/09/2033 Spot Bond			7.50000	103.09790	7.50000	103.07693				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.62000	78.13943	11.62000	78.11520			8,689,956,576,000.00		747,844,800	11,044,860,30
Total ES42 SPOT									8,689,956,576,000.00		747,844,800	11,044,860,30
Total For ES42									8,689,956,576,000.00		747,844,800	11,044,860,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	102.54750	8.50000	102.52406				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.32892				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.98351				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.90799				0.00	40,000,000	20,000,00
Total EXX05 SPOT										0.00	40,000,000	20,000,00
Total For EXX05										0.00	40,000,000	20,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.83353				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.22602				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.84752				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.94558				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.94283				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20028				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.47520				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FIFC35 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 FIFC35									0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.37593			0.00	0	
Total FRB13 SPOT									0.00	0	
Total For FRB13									0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.67000	5.67000	5.67000	103.22018			0.00	0	
Total FRB14 SPOT									0.00	0	
Total For FRB14									0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.59284			0.00	0	
Total FRB17 SPOT									0.00	0	
Total For FRB17									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.03972			0.00	0	
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.61000	105.01244	6.61000	104.99364			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.94904			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.36377			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.71559			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.43538			0.00	0	689,000,00
Total FRB23 SPOT									0.00	0	689,000,00
Total For FRB23									0.00	0	689,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.92024			0.00	0	3,350,000,00
Total FRB24 SPOT									0.00	0	3,350,000,00
Total For FRB24									0.00	0	3,350,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.28277			0.00	0	540,000,00

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 FRB25 SPOT										0.00	0	540,000.00
Total For FRB25										0.00	0	540,000.00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.07611				0.00	0	637,000.00
Total FRB26 SPOT										0.00	0	637,000.00
Total For FRB26										0.00	0	637,000.00
FRB27 On 03/06/2026 Spot Bond			8.26500	110.09757	8.26500	110.07309				0.00	0	400,000.00
Total FRB27 SPOT										0.00	0	400,000.00
Total For FRB27										0.00	0	400,000.00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.49055				0.00	0	100,000.00
Total FRB28 SPOT										0.00	0	100,000.00
Total For FRB28										0.00	0	100,000.00
FRBI22 On 31/01/2022 Spot Bond			1.16000	169.85941	1.16000	169.85398				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.00500	2.00500	2.00500	314.35015			1,427,560,000.00		712,000,000	504,400.00
Total FRBI23 SPOT									1,427,560,000.00		712,000,000	504,400.00
Total For FRBI23									1,427,560,000.00		712,000,000	504,400.00
FRBI25 On 31/01/2025 Spot Bond			2.48500	2.48500	2.48500	148.18930			19,880,000.00		8,000,000	123,800.00
Total FRBI25 SPOT									19,880,000.00		8,000,000	123,800.00
Total For FRBI25									19,880,000.00		8,000,000	123,800.00
FRBI28 On 31/03/2028 Spot Bond			4.13500	189.76245	4.13500	189.74112			0.00		0	
Total FRBI28 SPOT									0.00		0	
Total For FRBI28									0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.46500	4.46500	4.46500	100.35991			0.00		0	
Total FRBI29 SPOT									0.00		0	
Total For FRBI29									0.00		0	
FRBI33 On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	212.73499			0.00		0	
Total FRBI33 SPOT									0.00		0	
Total For FRBI33									0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.86500	81.00105	5.86500	80.98819			0.00		0	
Total FRBI46 SPOT									0.00		0	
Total For FRBI46									0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.33000	87.74952	5.33000	87.73677			0.00		0	
Total FRBI50 SPOT									0.00		0	
Total For FRBI50									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			5.45000	5.45000	5.45000	82.02021				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.51000	5.51000	5.51000	81.33753				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	140.80872				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	91.01416				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.21500	168.16181	2.21500	168.15159				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.07500	166.79705	3.07500	166.78299				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.92671				0.00	0	
Total FRC251 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 FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.91173				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.21090				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.62062				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.96321				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.20851				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.31081				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.73247	9.80000	102.70532				0.00	0	1,143,336,90
Total FRC274 SPOT										0.00	0	1,143,336,90
Total For FRC274										0.00	0	1,143,336,90
FRC27: On 04/03/2021 Spot Bond					0.00000	100.95657				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.11560				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.91144				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.78344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.85489				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	108.81088				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.79392				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.24805				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.33477				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.32825				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	99.94186				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.94079				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.05284				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.50042				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.58059				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.33906				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.02487				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.02067				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.09515				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.77689				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.89437				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.93000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.83000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.98214				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.89000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.48220				0.00	0	
Total FRC315 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 FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.96838				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.21130				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.38870				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.98197				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.00471				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.90413				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.55634				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.32810				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.59126				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.06386				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.01299				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.39675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.82938				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.21946				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.66060				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.37587				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.97929				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.56552				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.74308				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.16298				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	101.07184				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.81227				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.42603				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.11824				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.05532				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.16119				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.23840				0.00	0	790,000,00
Total FRC348 SPOT										0.00	0	790,000,00
Total For FRC348										0.00	0	790,000,00
FRC34 On 31/07/2023 Spot Bond					0.00000	100.22609				0.00	0	590,000,00
Total FRC349 SPOT										0.00	0	590,000,00
Total For FRC349										0.00	0	590,000,00
FRC35 On 31/07/2021 Spot Bond					0.00000	100.20511				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.19955				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.72477				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.22959				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.66392				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.22995				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.22454				0.00	0	
Total FRC356 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 FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.12546				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC358 SPOT										0.00	0	5,000,000,00
Total For FRC358										0.00	0	5,000,000,00
FRC35 On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		0.00	7,500,000,000	7,500,000,00
Total FRC359 SPOT								50,000,000,000,000.00		0.00	7,500,000,000	7,500,000,00
Total For FRC359								50,000,000,000,000.00		0.00	7,500,000,000	7,500,000,00
FRC66 On 31/01/2022 Spot Bond			2.85500	2.85500	2.85500	167.13149				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.79500	2.79500	2.79500	167.22672				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.77500	2.77500	2.77500	167.25848				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.68000	96.76989	4.68000	96.75753				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.93000	104.84521	4.93000	104.83112				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.58001				0.00	0	300,000,00
Total FRJ022 SPOT										0.00	0	300,000,00
Total For FRJ022										0.00	0	300,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.11718				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.78306				0.00	2,000,000,000	1,000,000,00
Total FRJ22 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRJ22										0.00	2,000,000,000	1,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.22985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.58595				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47657				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.03195				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.36197				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.52024				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.51800	4.51800	4.51800	91.02404				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	105.94186				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.67291				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.23288				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99000	104.02137	4.99000	104.00721				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.99000	207.54196	4.99000	207.51386				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.13000	102.12905	5.13000	102.11477				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	206.89779				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.39000	143.22509	3.39000	143.21178				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.49569	3.70500	123.48317				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.93000	104.84521	4.93000	104.83112				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.14000	204.48409	5.14000	204.45555				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.19000	203.47694	5.19000	203.44831				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.92000	181.79263	2.92000	145.77231				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.22000	202.87554	5.22000	202.84683				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.13000	102.12905	5.13000	102.11477				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.88500	181.00978	4.88500	180.98580				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.88000	92.67021	5.88000	92.65538				0.00	0	
Total FRS127 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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.77500	182.26401	4.77500	182.24038				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.83500	181.57865	4.83500	181.55482				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.73000	192.97501	5.73000	192.94505				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.83000	93.26685	5.83000	93.25206				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	102.11477				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	102.39684	5.11000	102.38258				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.64500	183.75917	4.64500	183.73600				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.50000	197.36539	5.50000	197.33596				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.77500	182.26401	4.77500	182.24038				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.77500	182.26401	4.77500	182.24038				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.06500	178.97878	5.06500	178.95420				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.69000	141.61885	3.69000	141.60453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.91500	168.64191	1.91500	168.63303				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.12500	178.30762	5.12500	178.28283				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.16500	177.86179	5.16500	177.83688				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.66000	141.77853	3.66000	141.76433				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.64000	183.81695	4.64000	183.79380				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.17500	5.17500	5.17500	177.72559				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.71771				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.98966				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.35571				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.39154				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.84892				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.75290				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	146.77241				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	164.67288				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.68469				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	159.82160				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	128.45846				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.89844				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.08289				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.09509				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.98550				0.00	0	
Total FRS200 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 FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.12219				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.43842				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.16365				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	124.30158				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	116.78351				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.69894				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.02516				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.81227				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.34554				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	99.93886				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.65329				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	110.43659				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	105.48860				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	100.14259				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.30858				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	101.58950				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	101.12775				0.00	0	
Total FRS244 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 FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.39188				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.57830				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,300,000,00
Total FRS251 SPOT										0.00	0	6,300,000,00
Total For FRS251										0.00	0	6,300,000,00
FRS251 On 07/12/2023 Spot Bond			2.04500	2.04500	2.04500	314.02225				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.78500	316.17668	1.78500	316.16124				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.78500	1.78500	1.78500	316.16124				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			1.15500	169.86752	1.15500	169.86212				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.15500	169.86752	1.15500	169.86212				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS51 On 04/11/2026 Spot Bond					0.00000	100.10716				0.00	0	

Contract 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			4.83000	97.80056	4.83000	97.78766				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.51000	69.56336	4.51000	103.88348				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	146.37919				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	144.84012				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	307.55176				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.86000	4.86000	4.86000	109.07399				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.51500	119.70301	5.51500	119.68512				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.86500	115.48532	5.86500	115.46688				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.56500	117.11634	6.56500	117.09555			235,506,245,000.00		35,873,000	1,799,248,400
Total FRX26 SPOT									235,506,245,000.00		35,873,000	1,799,248,400
Total For FRX26									235,506,245,000.00		35,873,000	1,799,248,400
FRX27 On 07/03/2027 Spot Bond			6.80500	121.02877	6.80500	121.00640				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.07500	117.87282	7.07500	117.85019				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			7.97500	111.53531	7.97500	111.51122				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.50000	111.17062	8.50000	111.14548				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.25500	120.16655	8.25500	120.13985				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.52500	80.65703	10.52500	80.63432				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.55165				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85371				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.07344				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.95303				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01663				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.05524				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.06660				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.31954				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	99.54497				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.97951				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.13887				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.94039				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.00691				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.46101				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.06500	107.41613	4.06500	107.40426				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.31070				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.97628				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.27014				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.48326				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.82000	113.86128	5.82000	113.84333				0.00	0	

Contract 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	100.88441				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.44111				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.21500	107.77914	8.21500	107.75530				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34333				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.45189				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.68703				0.00	5,200,000,000	1,300,000,000
Total GRT24G SPOT										0.00	5,200,000,000	1,300,000,000
Total For GRT24G										0.00	5,200,000,000	1,300,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.24585				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.81213				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.25065				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.80824				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.84258				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	97.37290				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97979				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.84675				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.39883				0.00	0	1,500,000,00
Total GRT33 SPOT										0.00	0	1,500,000,00
Total For GRT33										0.00	0	1,500,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.76566				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.71916				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.61204				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14783				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.52099				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.02599				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.84992				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.77924				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	100.73940				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.67423				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.63454				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.71389				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.17752				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.56207				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.99968				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.04652				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.67064				0.00	0	1,200,000,00
Total HILB08 SPOT										0.00	0	1,200,000,00
Total For HILB08										0.00	0	1,200,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	98.95629				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.40480				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.14256				0.00	0	

Contract 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	100.99386				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.95774				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.65434				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.61425				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.60285				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.38500	311.27223	2.38500	311.25195				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.73500	2.73500	2.73500	315.56926				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.49500	110.10452	9.49500	110.07676				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.01000	76.29031	5.01000	96.58437				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.13000	87.33576	11.13000	87.30964		13,356,000,000,000.00		1,200,000,000	4,350,000,000	
Total HWAY34 SPOT								13,356,000,000,000.00		1,200,000,000	4,350,000,000	
Total For HWAY34								13,356,000,000,000.00		1,200,000,000	4,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.50367	100.00000	9.48241				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			11.19000	86.55023	11.19000	86.52421			8,952,000,000,000.00	800,000,000	5,020,000,000
Total HWAY35 SPOT									8,952,000,000,000.00	800,000,000	5,020,000,000
Total For HWAY35									8,952,000,000,000.00	800,000,000	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.50276	100.00000	9.48150			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	100.55103			0.00	0	25,000,000,000
Total HWF11 SPOT									0.00	0	25,000,000,000
Total For HWF11									0.00	0	25,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35488			0.00	0	10,000,000,000
Total HWF12 SPOT									0.00	0	10,000,000,000
Total For HWF12									0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.98981			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.21000	149.75019	2.24000	149.57091			667,450,057,768,000.00	302,013,600,800	368,907,314,200
Total I2025 SPOT									667,450,057,768,000.00	302,013,600,800	368,907,314,200
Total For I2025									667,450,057,768,000.00	302,013,600,800	368,907,314,200
I2029 On 31/03/2029 Spot Bond			3.59500	106.96413	3.59500	106.95367			381,239,684,000,000.00	106,047,200,000	213,494,472,000
Total I2029 SPOT									381,239,684,000,000.00	106,047,200,000	213,494,472,000
Total For I2029									381,239,684,000,000.00	106,047,200,000	213,494,472,000
I2033 On 28/02/2033 Spot Bond			4.18000	101.86772	4.18000	101.85610			294,574,963,056,000.00	70,472,479,200	176,605,256,000
Total I2033 SPOT									294,574,963,056,000.00	70,472,479,200	176,605,256,000
Total For I2033									294,574,963,056,000.00	70,472,479,200	176,605,256,000
I2038 On 31/01/2038 Spot Bond			4.24000	114.90277	4.23000	115.04347			652,854,993,432,000.00	153,975,234,300	351,502,139,500
Total I2038 SPOT									652,854,993,432,000.00	153,975,234,300	351,502,139,500
Total For I2038									652,854,993,432,000.00	153,975,234,300	351,502,139,500
I2046 On 31/03/2046 Spot Bond			4.34500	103.61727	4.34500	103.60504			429,323,801,500,000.00	98,808,700,000	464,592,412,100
Total I2046 SPOT									429,323,801,500,000.00	98,808,700,000	464,592,412,100
Total For I2046									429,323,801,500,000.00	98,808,700,000	464,592,412,100
I2050 On 31/12/2050 Spot Bond			4.26000	106.55725	4.33000	105.15431			532,048,014,000,000.00	124,893,900,000	523,103,668,800
Total I2050 SPOT									532,048,014,000,000.00	124,893,900,000	523,103,668,800
Total For I2050									532,048,014,000,000.00	124,893,900,000	523,103,668,800
IBL101 On 24/05/2022 Spot Bond			5.65500	5.65500	5.65500	106.13685			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	102.17606				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.50500	310.30264	2.50500	310.28142				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.53423				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.99524				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.22105				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.04557				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93524				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.56365				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.94824				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.43803				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.08470				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.41655				0.00	0	

Contract 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	99.98616				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.70317				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.33316				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.11549				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.03894				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.96915				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.90371				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	99.95254				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.86311				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.86383				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.77605				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	100.79112				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.59765				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.89631				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93897				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	104.34774				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.90348				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.28532				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.26067				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.26916				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total IBL159 SPOT										0.00	0	5,000,000.00
Total For IBL159										0.00	0	5,000,000.00
IBL36 On 31/01/2022 Spot Bond			1.26500	1.26500	1.26500	169.68338				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.30000	110.56622	6.30000	110.54758				0.00	0	
Total IBL60 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 IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.36398				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.55500	169.22076	1.55500	169.21354				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.73000	111.13927	4.73000	111.12493				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.04193				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.54000	103.90634	4.54000	103.89358				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	83.08095	100.00000	82.90151				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.21272				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.47639				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.81144				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.43500	108.94720	7.43500	108.92524				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.49000	113.63169	9.49000	113.96396				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.95998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.03500	114.66123	8.03500	114.63642				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.21676				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.11441				0.00	0	850,000,00
Total IDCG13 SPOT										0.00	0	850,000,00
Total For IDCG13										0.00	0	850,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.98740				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.67913				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.32961				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01394				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.79898				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.18601				0.00	0	290,000,00
Total IDCG19 SPOT										0.00	0	290,000,00
Total For IDCG19										0.00	0	290,000,00
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.75146				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.10747				0.00	20,000,000	10,000,00
Total IDCG21 SPOT										0.00	20,000,000	10,000,00
Total For IDCG21										0.00	20,000,000	10,000,00
Total IDCG22 SPOT										0.00	20,000,000	10,000,00
Total For IDCG22										0.00	20,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.30795				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.84752				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.91500	107.49195	6.91500	107.47187				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.39500	103.44977	5.39500	103.43461				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
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	101.09662				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.86434				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.54853				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.37906				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.82563				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.84000	99.98126	6.84000	100.00000				0.00	0	
Total INLV04 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 INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.36397				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.46995				0.00	0	100,000,00
Total INLV06 SPOT										0.00	0	100,000,00
Total For INLV06										0.00	0	100,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.85457				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.75521				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.76909				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.41868				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.87951				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.09012				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.40194				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02737				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02771				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.65560				0.00	130,000,000	65,000,00

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 IPF30 SPOT										0.00	130,000,000	65,000,000
Total For IPF30										0.00	130,000,000	65,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.96419				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.57990				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.87139				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.03445				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.09058	2.75000	100.08303				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.53500	173.79813	5.53500	173.77208				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.84000	99.98127	6.84000	100.00000				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.12042				0.00	0	520,000,000
Total IV035 SPOT										0.00	0	520,000,000
Total For IV035										0.00	0	520,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.46913				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.08729				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.65500	3.65500	3.65500	165.86955				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.45651				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.66000	107.05546	7.66000	107.03324				0.00	0	1,175,000,00
Total IV041 SPOT										0.00	0	1,175,000,00
Total For IV041										0.00	0	1,175,000,00
IV042 On 18/11/2021 Spot Bond					0.00000	101.68338				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.67500	7.67500	7.67500	106.35994				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.21721				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.15500	168.25766	2.15500	168.24771				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.92859				0.00	0	1,400,000,00
Total IV046 SPOT										0.00	0	1,400,000,00
Total For IV046										0.00	0	1,400,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.56648				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.43500	174.88578	5.43500	174.86002				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.65213				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.84000	99.87007	10.84000	99.84179				0.00	0	
Total IVC040 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 IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.15500	105.62853	6.15500	105.61095			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.72691			0.00	369,000,000	184,500,00
Total IVC097 SPOT									0.00	369,000,000	184,500,00
Total For IVC097									0.00	369,000,000	184,500,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.74485			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.73289			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.12126			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.80500	103.30771	5.80500	103.29152			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.95184			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.91574			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.38919			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.60299			0.00	0	
Total IVC136 SPOT									0.00	0	
Total For IVC136									0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.16930			0.00	0	
Total IVC137 SPOT									0.00	0	
Total For IVC137									0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.55424			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.01213				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.55662				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.60815				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.74146				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.39870				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.35004				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.17648				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	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.28636				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.62492				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	100.86990				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.83544				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.66236				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.89119				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.41126				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.97809				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.62516				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.51042				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.45052				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.45052				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.98623				0.00	0	
Total IVC182 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 IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.93563				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.79231				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.61702				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.06363	7.40000	101.04347				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.07347				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.17219				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.91198				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.86097				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.18667				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ041 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				200,000,000,000.00	42,000,000,000	62,000,000,000
Total IVZ041 SPOT										10,000,000,000,000.00	42,000,000,000	62,000,000,000
Total For IVZ041										10,000,000,000,000.00	42,000,000,000	62,000,000,000
IVZ042 On 20/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										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	100.98932				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.59097				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.39000	105.63263	6.39000	105.61438				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.33780				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.98166				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.33842				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.59253				0.00	4,000,000,000	2,000,000,000
Total KAP015 SPOT										0.00	4,000,000,000	2,000,000,000
Total For KAP015										0.00	4,000,000,000	2,000,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	99.84069				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.36962				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.26848				0.00	0	500,000,00
Total KAP11 SPOT										0.00	0	500,000,00
Total For KAP11										0.00	0	500,000,00
KW01 On 31/10/2027 Spot Bond			8.00500	131.95972	8.00500	131.93111				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.79185				0.00	29,601,816,000	16,119,816,00
Total LBK15 SPOT										0.00	29,601,816,000	16,119,816,00
Total For LBK15										0.00	29,601,816,000	16,119,816,00
LBK18 On 22/03/2022 Spot Bond					0.00000	94.67226				0.00	8,679,000,000	8,679,000,00
Total LBK18 SPOT										0.00	8,679,000,000	8,679,000,00
Total For LBK18										0.00	8,679,000,000	8,679,000,00
LBK20 On 08/06/2022 Spot Bond			6.62000	106.28086	6.62000	106.26186				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.14882				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.64000	108.59075	8.64000	108.56552				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.80036				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.24079				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.56500	97.73877	11.56500	97.70842				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.69000	101.81230	9.69000	101.78583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.33578				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.73128				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.01595				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.54948				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.90991				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.45659				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.24079				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.00988				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.19000	109.81901	6.19000	109.80062				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.84759				0.00	20,000,000	10,000,00
Total LGL07 SPOT										0.00	20,000,000	10,000,00
Total For LGL07										0.00	20,000,000	10,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.16881				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	103.34987				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.80647				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.06298				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.91478				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.89999				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.21198				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.54655				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.58926				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.35099				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.84900				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.84455				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.71173				0.00	0	
Total MAQ194 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 MAQ194										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	100.02148				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06: On 17/08/2021 Spot Bond					0.00000	100.22521				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.06741				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.69286				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.85460				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	99.93513				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.92945				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.06562				0.00	0	3,500,000,00
Total MBP038 SPOT										0.00	0	3,500,000,00
Total For MBP038										0.00	0	3,500,000,00
MBP03: On 23/02/2021 Spot Bond					0.00000	100.99529				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.01661				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.39096				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.33152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.20348				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.58784				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.72230				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.28798				0.00	110,000,000	55,000,00
Total MBP046 SPOT										0.00	110,000,000	55,000,00
Total For MBP046										0.00	110,000,000	55,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.96004				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.58785				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.60011				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.42190				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.88176				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.96500	104.56313	4.96500	104.54897				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.94500	6.94500	6.94500	116.56513				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2022 Spot Bond			5.44000	107.70699	5.44000	107.69129				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.43911				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.33662				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.98348				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.56500	109.61961	7.56500	109.59725				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.45951				0.00	530,000,000	265,000,00
Total MTN07 SPOT										0.00	530,000,000	265,000,00
Total For MTN07										0.00	530,000,000	265,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.32684				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.45646				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.84478				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.45816				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.90755				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01324				0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01374				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.34028				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.90665				0.00	0	500,000,00
Total MTN17 SPOT										0.00	0	500,000,00
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.54363				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.95021				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.76367				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.19147				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22134				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.51500	103.39374	7.51500	103.37267				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.23887				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.00014				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.17022				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.14838				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.14838				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.23592				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.57423				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.36660				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.82638				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.06680				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.47509				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.71741				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.92553				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	101.10227				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.26467				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.66000	106.23511	5.66000	106.21874				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.24000	108.92053	6.24000	108.90205				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.44500	109.21177	8.44500	109.18682				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.31530				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32731				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.18428				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.30815				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23288				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.54000	104.13679	5.54000	104.12107				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.75676	9.38000	103.73034				0.00	0	
Total NBK12A/R208 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 NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.80500	114.89325	5.80500	114.87509			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.69000	102.88671	4.69000	102.87371			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.10500	103.56298	5.10500	103.54856			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.56500	113.72631	5.56500	113.70935			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.33500	118.84896	6.33500	118.82860			0.00	0	1,220,000.00
Total NBK17A SPOT									0.00	0	1,220,000.00
Total For NBK17A									0.00	0	1,220,000.00
NBK19 On 01/06/2022 Spot Bond			5.63500	106.86863	5.63500	106.85232			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.32500	119.98942	6.32500	119.96889			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.73478			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.36500	117.14125	7.36500	117.11786			0.00	0	240,000.00
Total NBK21A SPOT									0.00	0	240,000.00
Total For NBK21A									0.00	0	240,000.00
NBK22 On 19/11/2022 Spot Bond			4.73000	111.29220	4.73000	111.27783		20,577,486,600,000.00	4,350,420,000	1,087,605,000	
Total NBK22A SPOT								20,577,486,600,000.00	4,350,420,000	1,087,605,000	
Total For NBK22A								20,577,486,600,000.00	4,350,420,000	1,087,605,000	
NBK23 On 19/11/2025 Spot Bond			6.05000	121.43116	6.05000	121.41117			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.09000	122.92612	7.09000	122.90246			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25J On 17/02/2023 Spot Bond			5.20000	5.20000	5.20000	115.47881				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.02859				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	27.70245	100.00000	27.64047				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.31870				0.00	80,000,000	415,000.00
Total NBK26B SPOT										0.00	80,000,000	415,000.00
Total For NBK26B										0.00	80,000,000	415,000.00
NBK27J On 10/05/2026 Spot Bond			7.27500	119.50723	7.27500	119.48364				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.13500	111.45824	5.13500	111.44262				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			6.43500	118.83065	6.43500	118.80985				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.76500	115.08576	5.76500	115.06799				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.22312				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.15000	113.20350	5.15000	113.18760				0.00	0	410,000.00
Total NBK31A SPOT										0.00	0	410,000.00
Total For NBK31A										0.00	0	410,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	102.97316				0.00	0	60,000,00
Total NBK31B SPOT										0.00	0	60,000,00
Total For NBK31B										0.00	0	60,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	100.13316				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.12038				0.00	7,000,000,000	3,500,000,00
Total NBK35B SPOT										0.00	7,000,000,000	3,500,000,00
Total For NBK35B										0.00	7,000,000,000	3,500,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	101.56305				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.63509				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.24000	9.24000	9.24000	72.04763				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45867				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.51043				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.06219				0.00	7,000,000,000	3,700,000,00
Total NBK43B SPOT										0.00	7,000,000,000	3,700,000,00
Total For NBK43B										0.00	7,000,000,000	3,700,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	99.96219				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.97772				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.00147				0.00	0	
Total NBK46B 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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.45403				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.11483				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.53416				0.00	2,314,000,000	1,157,000,000
Total NBK49B SPOT										0.00	2,314,000,000	1,157,000,000
Total For NBK49B										0.00	2,314,000,000	1,157,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.26865				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.44617				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.58507				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.78612				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.09797				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.57176				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.13748				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.23328				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.49244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.34838				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.45756				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.97339				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81235				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			8.41000	110.28106	8.41000	110.25597				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80527				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.44500	109.66070	8.44500	109.63565				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81235				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.82358				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83773				0.00	0	
Total NCLN91 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 NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.77869				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.97157				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.34617				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.90330				0.00	0	800,000,00
Total NGL01 SPOT										0.00	0	800,000,00
Total For NGL01										0.00	0	800,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.30748				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.00539				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.68994				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.78577				0.00	5,000,000	1,036,000,00
Total NGL04 SPOT										0.00	5,000,000	1,036,000,00
Total For NGL04										0.00	5,000,000	1,036,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.97871				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.30421				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.23269				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.48460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.05499				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.20958				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.40850				0.00	0	646,000,00
Total NGT103 SPOT										0.00	0	646,000,00
Total For NGT103										0.00	0	646,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.45744				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.66262				0.00	0	300,000,00
Total NGT105 SPOT										0.00	0	300,000,00
Total For NGT105										0.00	0	300,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	100.14279				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.83306				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.34801	13.50000	103.31101				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.33161				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.49354				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.32886				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	101.53292				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.19312				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.83883				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.12063				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.21272				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.51494				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.56778				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.51242				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	203.44831				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.14500	4.14500	4.14500	189.62124				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	145.36020				0.00	0	
Total NI25 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 NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.89500	3.89500	3.89500	104.62634				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			4.98000	4.98000	4.98000	104.14398				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	144.78550				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			3.49000	3.49000	3.49000	142.67371				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	193.93115				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.93500	192.17789	3.93500	192.15734				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09500	102.59823	5.09500	102.58398				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.65484				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	102.88272				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.95275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.28845				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.57789				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.81500				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.93563				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.15014				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.96164				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.56278				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.81605				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.07148				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.17021				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	102.04866				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	134.27855				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.93154				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	134.08365				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	134.27101				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.89078				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.99965				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.19285				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.66729				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.49747				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.27724				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.93908				0.00	0	
Total NN06 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 NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.58047				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.11000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.25000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.88000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	108.66000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	107.62971				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.13967				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.13876				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	102.95619				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.10684				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.91284				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.77124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.36398				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	102.95619				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.45141				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.55844				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.77934				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.52992				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.13528				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.13753				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.06081				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.84493				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.01655				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.22509				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.17030				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.94331				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.20413				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.97610				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.31000	112.99789	6.31000	112.97850				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.63500	196.82086	2.63500	196.80669				0.00	0	40,000,00
Total NRA023 SPOT										0.00	0	40,000,00
Total For NRA023										0.00	0	40,000,00
NRA02 On 30/11/2028 Spot Bond			8.68500	122.35165	8.68500	122.32308				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.60307	100.00000	14.57058				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.16955				0.00	5,400,000,000	1,400,000,00
Total NTC21 SPOT										0.00	5,400,000,000	1,400,000,00
Total For NTC21										0.00	5,400,000,000	1,400,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	99.95470				0.00	0	
Total NTC22 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 NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.97277				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.68731				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.16907				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.27706				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.80870				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.81990				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.69800				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.93893				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.82796				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.78842				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.49000	109.22471	5.49000	109.20837				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
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.62500	119.71996	6.62500	119.69841				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.69000	112.31710	5.69000	112.29969				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.95000	121.73999	6.95000	121.71701			278,000,000,000.00		40,000,000	1,030,000,00
Total OML10 SPOT									278,000,000,000.00		40,000,000	1,030,000,00
Total For OML10									278,000,000,000.00		40,000,000	1,030,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.46624				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.10798				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.89427				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.92001				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.07002				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.49868				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.01327				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.03010				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
PRE2A On 20/02/2022 Spot Bond					0.00000	101.16876				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.32769				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.35039				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.37309				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.68500	119.74589	6.66500	119.83056			623,428,586,673,500.00	1,132,150,873,100	1,590,789,515,900	
Total R186 SPOT									13,428,586,673,500.00	132,150,873,100	590,789,515,900	
Total For R186									13,428,586,673,500.00	132,150,873,100	590,789,515,900	
R197 On 07/12/2023 Spot Bond			1.43500	319.08165	1.43500	319.06911			9,184,861,000,000.00	6,400,600,000	169,852,433,200	
Total R197 SPOT									9,184,861,000,000.00	6,400,600,000	169,852,433,200	
Total For R197									9,184,861,000,000.00	6,400,600,000	169,852,433,200	
R202 On 07/12/2033 Spot Bond			4.18000	225.04226	4.19000	224.79001			91,538,640,952,000.00	21,899,196,400	319,005,920,800	
Total R202 SPOT									11,538,640,952,000.00	21,899,196,400	319,005,920,800	
Total For R202									11,538,640,952,000.00	21,899,196,400	319,005,920,800	
R2023 On 28/02/2023 Spot Bond			4.64500	109.51802	4.64000	109.51416			584,023,040,086,000.00	771,587,306,800	597,146,701,400	
Total R2023 SPOT									14,023,040,086,000.00	771,587,306,800	597,146,701,400	
Total For R2023									14,023,040,086,000.00	771,587,306,800	597,146,701,400	
R2030 On 31/01/2030 Spot Bond			8.49500	97.19660	8.49500	97.17428			572,239,608,791,500.00	3,245,702,131,700	2,294,597,957,800	
Total R2030 SPOT									12,239,608,791,500.00	245,702,131,700	294,597,957,800	
Total For R2030									12,239,608,791,500.00	245,702,131,700	294,597,957,800	
R2032 On 31/03/2032 Spot Bond			9.39500	95.24115	9.39500	95.21714			831,090,082,690,500.00	2,430,131,993,900	1,563,883,068,100	
Total R2032 SPOT									11,090,082,690,500.00	430,131,993,900	563,883,068,100	
Total For R2032									11,090,082,690,500.00	430,131,993,900	563,883,068,100	
R2035 On 28/02/2035 Spot Bond			10.15000	94.60199	10.15000	94.57611			740,748,789,150,000.00	2,240,467,861,000	2,008,634,821,000	
Total R2035 SPOT									10,748,789,150,000.00	240,467,861,000	208,634,821,000	
Total For R2035									10,748,789,150,000.00	240,467,861,000	208,634,821,000	
R2037 On 31/01/2037 Spot Bond			10.40500	85.59140	10.40500	85.56742			758,871,847,395,500.00	1,514,547,991,100	1,905,432,060,900	
Total R2037 SPOT									18,871,847,395,500.00	514,547,991,100	905,432,060,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									8,871,847,395,500.00	514,547,991,100	905,432,060,90
R2040 On 31/01/2040 Spot Bond			10.55000	87.68955	10.55000	87.66465			383,567,679,085,000.00	889,437,694,700	1,796,219,049,90
Total R2040 SPOT									3,567,679,085,000.00	889,437,694,700	796,219,049,90
Total For R2040									3,567,679,085,000.00	889,437,694,700	796,219,049,90
R2044 On 31/01/2044 Spot Bond			10.64500	84.12561	10.64500	84.10151			476,729,350,169,000.00	1,172,074,152,200	1,163,270,980,20
Total R2044 SPOT									6,729,350,169,000.00	172,074,152,200	163,270,980,20
Total For R2044									6,729,350,169,000.00	172,074,152,200	163,270,980,20
R2048 On 28/02/2048 Spot Bond			10.55500	87.93730	10.55500	87.91232			661,154,671,047,000.00	2,431,184,715,400	3,916,049,148,50
Total R2048 SPOT									1,154,671,047,000.00	431,184,715,400	916,049,148,50
Total For R2048									1,154,671,047,000.00	431,184,715,400	916,049,148,50
R208 On 31/03/2021 Spot Bond			3.77000	102.87559	3.77000	102.86501			895,180,509,584,000.00	1,033,204,379,200	670,834,079,20
Total R208 SPOT									5,180,509,584,000.00	333,204,379,200	570,834,079,20
Total For R208									5,180,509,584,000.00	333,204,379,200	570,834,079,20
R209 On 31/03/2036 Spot Bond			10.09000	72.82910	10.08000	72.86937			102,147,179,470,000.00	1,001,203,883,000	1,133,604,279,20
Total R209 SPOT									2,147,179,470,000.00	201,203,883,000	133,604,279,20
Total For R209									2,147,179,470,000.00	201,203,883,000	133,604,279,20
R210 On 31/03/2028 Spot Bond			3.43500	198.37227	3.43500	198.35372			351,764,266,500,000.00	102,405,900,000	167,385,564,80
Total R210 SPOT									1,764,266,500,000.00	102,405,900,000	167,385,564,80
Total For R210									1,764,266,500,000.00	102,405,900,000	167,385,564,80
R212 On 31/01/2022 Spot Bond			0.91000	170.26551	0.90500	170.26940			32,688,678,750,000.00	35,921,625,000	347,040,704,50
Total R212 SPOT									2,688,678,750,000.00	35,921,625,000	347,040,704,50
Total For R212									2,688,678,750,000.00	35,921,625,000	347,040,704,50
R213 On 28/02/2031 Spot Bond			9.03500	89.93252	8.99000	90.17832			474,763,184,917,000.00	605,950,546,200	468,916,431,80
Total R213 SPOT									4,763,184,917,000.00	605,950,546,200	468,916,431,80
Total For R213									4,763,184,917,000.00	605,950,546,200	468,916,431,80
R214 On 28/02/2041 Spot Bond			10.50000	69.75876	10.50000	69.73904			488,084,520,900,000.00	332,198,525,800	1,054,471,897,10
Total R214 SPOT									8,084,520,900,000.00	332,198,525,800	1,054,471,897,10
Total For R214									8,084,520,900,000.00	332,198,525,800	1,054,471,897,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.09206			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.04615			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.56539			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	98.46952				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.81121				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.29612				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.17559				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.13206				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.77229				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.89094				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.60476				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.73438				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.76907				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.65150				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.20117				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.67086				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.19898				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.93253				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.71891				0.00	20,000,000	10,000,00
Total RED121 SPOT										0.00	20,000,000	10,000,00
Total For RED121										0.00	20,000,000	10,000,00
RED14 On 17/03/2021 Spot Bond					0.00000	100.70301				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.59922				0.00	0	900,000,00
Total RED142 SPOT										0.00	0	900,000,00
Total For RED142										0.00	0	900,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.13423				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.25094				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.23440				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.54517				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.12465				0.00	0	
Total RED601 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 RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.65423				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.67093				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.75813				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.22503				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.43584				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.59332				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.36236				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.32152				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.01500	104.01321	5.01500	103.99904				0.00	0	80,000,00
Total RW21 SPOT										0.00	0	80,000,00
Total For RW21										0.00	0	80,000,00
RW23 On 10/12/2023 Spot Bond			6.29000	109.86980	6.29000	109.85111				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.86000	98.58321	10.86000	98.55458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.94000	110.58612	4.94000	110.57122				0.00	0	2,120,000,00
Total SBK23 SPOT										0.00	0	2,120,000,00
Total For SBK23										0.00	0	2,120,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.66080				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.71000	104.94297	5.71000	104.92674				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.14115				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.21774				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.43000	103.44528	4.43000	103.43292				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.26000	119.20098	6.26000	119.18067				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.75835				0.00	0	15,000,000,00
Total SBS21 SPOT										0.00	0	15,000,000,00
Total For SBS21										0.00	0	15,000,000,00
SBS27 On 20/02/2024 Spot Bond			5.31000	113.07714	5.31000	113.06104				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.35000	109.96631	6.35000	109.94733				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			6.73500	117.15807	6.73500	117.13675				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.52000	118.82009	5.52000	118.80222				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.73000	112.10520	5.73000	112.08770				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.79500	112.55527	7.79500	112.53150				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.38500	105.18360	4.38500	105.17100				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.79000	111.11578	4.79000	111.10125				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.02500	121.48994	6.02500	121.47002				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.86500	123.79900	6.86500	123.77593				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	99.96121				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.90000	110.78499	4.90000	110.77042				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.65000				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.88375				0.00	0	
Total SBS49 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 SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.58000	104.86982	4.58000	104.85670				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.25500	5.25500	5.25500	112.57275				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.09637				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.59000				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.79028				0.00	8,200,000,000	3,100,000,000
Total SBS55 SPOT										0.00	8,200,000,000	3,100,000,000
Total For SBS55										0.00	8,200,000,000	3,100,000,000
SBS56 On 12/06/2022 Spot Bond			4.58500	107.08203	4.58500	107.06869				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.72277				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.95398				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.00995				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96386				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.78900				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.79338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.35738				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.06378				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.64055				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.03102				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.02669				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84500	315.68198	1.84500	315.66602				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	202.44703				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.36242				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.96996				0.00	0	440,000,00
Total SBT102 SPOT										0.00	0	440,000,00
Total For SBT102										0.00	0	440,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.12552				0.00	10,400,000,000	5,315,000,00
Total SBT103 SPOT										0.00	10,400,000,000	5,315,000,00
Total For SBT103										0.00	10,400,000,000	5,315,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	101.96992				0.00	20,000,000	1,300,000,00
Total SBT104 SPOT										0.00	20,000,000	1,300,000,00
Total For SBT104										0.00	20,000,000	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	102.07272				0.00	145,200,000	2,045,200,00
Total SBT201 SPOT										0.00	145,200,000	2,045,200,00
Total For SBT201										0.00	145,200,000	2,045,200,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.81775				0.00	2,750,000,000	1,375,000,00
Total SBT202 SPOT										0.00	2,750,000,000	1,375,000,00
Total For SBT202										0.00	2,750,000,000	1,375,000,00
SBT203 On 03/12/2023 Spot Bond			6.74000	111.20832	6.74000	111.18807				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.40590				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.78044				0.00	3,400,000,000	1,700,000,00
Total SBT206 SPOT										0.00	3,400,000,000	1,700,000,00
Total For SBT206										0.00	3,400,000,000	1,700,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.33836				0.00	1,800,000,000	900,000,00
Total SBT207 SPOT										0.00	1,800,000,000	900,000,00
Total For SBT207										0.00	1,800,000,000	900,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.23265				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.78223				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.32415				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.27937				0.00	4,000,000,000	2,000,000,00
Total SLI4 SPOT										0.00	4,000,000,000	2,000,000,00
Total For SLI4										0.00	4,000,000,000	2,000,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.94196				0.00	0	
Total SLRA2 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 SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.94446				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.16345				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.94230				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.93927				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.93853				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.94396				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.93853				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.92936				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.93207				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.23034				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.93637				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.74850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.49000	114.44993	6.49000	114.42985				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.28199				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.06197				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.70594				0.00	0	1,500,000,00
Total SOLB01 SPOT										0.00	0	1,500,000,00
Total For SOLB01										0.00	0	1,500,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.24870				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.71162				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.04554				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.12907				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.70421				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.86098				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.86495				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.10730				0.00	100,000,000	50,000,000
Total SPG007 SPOT										0.00	100,000,000	50,000,000
Total For SPG007										0.00	100,000,000	50,000,000
SPG008 On 15/10/2022 Spot Bond					0.00000	100.44537				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.49419				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.01060				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.89058				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.19655				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.30500	102.67363	5.30500	102.65880				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.30500	102.67363	5.30500	102.65880				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	141.79098				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.64000	119.98515	6.64000	119.96362				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.48000	93.31039	8.48000	93.28899				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.76035				0.00	0	
Total SSN029 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 SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.19258				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44372				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.04000	112.38324	6.04000	112.36487				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.93000	104.84521	4.93000	104.83112				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.57048				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.16448				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.07487				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			2.46500	2.46500	2.46500	310.60452				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.24440				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.12145				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										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	100.48158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.65500	4.65500	4.65500	183.62044				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	145.11358				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	102.11477				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	100.57952				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	184.08312				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.08563				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.06368				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.00973				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.89104				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.86890				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.80103				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.45400				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	98.30000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	101.15043				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.96308				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.09339				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	205.97784				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.52316				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.14147				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.13532				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.90821				0.00	0	
Total SSN096 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 SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.20508				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.01328				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.16000	93.26845	9.16000	93.24539				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.90994				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.97071				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.84720				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.66000	88.88312	4.66000	183.56271				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.24500	84.31367	5.24500	202.34725				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.09561				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total SSN107 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For SSN107									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
SZ25 On 30/09/2025 Spot Bond			7.23500	110.16197	7.23500	110.14046			0.00	0		
Total SZ25 SPOT									0.00	0		
Total For SZ25									0.00	0		
T14A11 On 21/11/2021 Spot Bond					0.00000	101.11554			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.51268	8.55000	102.48898				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.85941				0.00	0	50,000,00
Total T14A13 SPOT										0.00	0	50,000,00
Total For T14A13										0.00	0	50,000,00
T16OM On 21/08/2021 Spot Bond					0.00000	100.94042				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.89241				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.22202				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	100.49587				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.92938				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	100.13743				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15E On 06/07/2021 Spot Bond					0.00000	100.49049				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.45859				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15E On 03/09/2021 Spot Bond					0.00000	100.78916				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.04452				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65825				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.55267				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.55102				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.27058				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.50978				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.43949				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.93949				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.33742				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.35577				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.14618				0.00	0	
Total TH14A3 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 TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.03500	106.08063	5.03500	106.06606				0.00	0	7,570,000,00
Total TH14A4 SPOT										0.00	0	7,570,000,00
Total For TH14A4										0.00	0	7,570,000,00
TH14A: On 21/11/2021 Spot Bond					0.00000	101.62989				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.19500	105.22869	5.19500	105.21379				0.00	0	100,000,00
Total TH14A8 SPOT										0.00	0	100,000,00
Total For TH14A8										0.00	0	100,000,00
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27967				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.36526				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.18776				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.76622				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.79858				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.31906				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.04518				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.96270				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.68270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.08193				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	102.19529				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.96790				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.04117				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.99101				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.14186				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.46092				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.52594				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.24474				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.71741				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.19221				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond					0.00000	103.10818				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.18097				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.65831				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.00832				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.04992				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	104.03324	8.49000	104.00973				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.05867				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.06086				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.00190				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.05006				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.58831	5.76000	102.55595				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.10245				0.00	0	
Total TH16B1 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 TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.18125				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.18140				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17031				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27537				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.24268				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.64078				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82670				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.71311				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.95485				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.71107				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.78000	108.78024	5.78000	108.76311				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.94000	112.41014	6.94000	112.38895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.98409				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.66052				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.11500	110.54540	7.11500	110.52417				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.76593				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.75110				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.90795				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.02702				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.57500	113.30261	6.57500	113.28236			319,170,225,000.00	48,543,000	6,019,820,400	
Total TN23 SPOT									319,170,225,000.00	48,543,000	6,019,820,400	
Total For TN23									319,170,225,000.00	48,543,000	6,019,820,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.20484	100.00000	23.15291			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.08500	105.09177	8.08500	105.06913			243,112,520,343,000.00	30,069,575,800	7,503,100,000	
Total TN25 SPOT									13,112,520,343,000.00	30,069,575,800	7,503,100,000	
Total For TN25									13,112,520,343,000.00	30,069,575,800	7,503,100,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.67266	100.00000	11.64697			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			8.44500	104.49516	8.44500	104.47129			226,765,155,201,000.00	26,852,001,800	8,000,813,50
Total TN27 SPOT									26,765,155,201,000.00	26,852,001,800	8,000,813,50
Total For TN27									26,765,155,201,000.00	26,852,001,800	8,000,813,50
TN27/R On 14/11/2027 Spot Bond			100.00000	11.26979	100.00000	11.24458			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.12500	105.88327	10.12500	105.85454			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.20798	8.00000	120.18207			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.88000	95.16071	11.88000	95.13055			71,280,000,000,000.00	6,000,000,000	3,580,000,00
Total TN40 SPOT									71,280,000,000,000.00	6,000,000,000	3,580,000,00
Total For TN40									71,280,000,000,000.00	6,000,000,000	3,580,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.69108	10.75000	103.66126			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	98.69019			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.75000	107.62047	5.75000	107.60362			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.93361			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92895			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.82146			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.12712			0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.44120				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.04000	112.12842	6.04000	112.11009				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.41933				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.44120				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.86898	8.62000	102.84513				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.46441				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.43437				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.60389				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.35627				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.01181				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.90438				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.93540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.49761				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.58533				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.38636				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.98115				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.89395				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.70028				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.16500				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.21302				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.06489				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.30754				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

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 09/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.90814				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.80082				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.70828				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.67436				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.33386				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.25470				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.17718				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.14467				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			460,000,000,000,000.00	4,600,000,000	28,300,000,000	
Total TWC364 SPOT									460,000,000,000,000.00	4,600,000,000	28,300,000,000	
Total For TWC364									460,000,000,000,000.00	4,600,000,000	28,300,000,000	
UG21 On 02/03/2021 Spot Bond			6.45000	105.01597	6.45000	104.99747			0.00	0		
Total UG21 SPOT									0.00	0		
Total For UG21									0.00	0		
UG26 On 09/03/2026 Spot Bond			8.81500	114.88471	8.81500	114.85734			0.00	0		
Total UG26 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 UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.47696			0.00	0	500,000,00
Total VKE10 SPOT									0.00	0	500,000,00
Total For VKE10									0.00	0	500,000,00
VKE11 On 20/04/2023 Spot Bond					0.00000	100.29189			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.18412			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.00087			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.11560			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.94813			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.94592			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.90950			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.64786			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.46500	103.17477	4.46500	103.16231			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	81.15425	100.00000	80.98196			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									2.40e+01	123,457,868,741,600	107,262,574,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									2.40e+017	457,868,741,600	107,262,574,30
Total Futures									2.40e+017	457,868,741,652	107,263,632,76
Total Options									0.00	0	134,33
Grand Total:									2.40e+017	457,868,741,652	107,263,767,10