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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2021

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	06/05/2021	Bond Future			11.17504	76.84421	11.27648	76.29487			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.41633	77.67291	11.52203	77.11792			0.00	0	
ES33	On	04/11/2021	Bond Future			11.66550	74.72812	11.77566	74.16731			0.00	0	
ES33	On	03/02/2022	Bond Future			11.93240	75.54902	12.04743	74.98213			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.72931	75.35618	11.82044	74.80261			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			11.95833	76.16953	12.05340	75.61031			0.00	0	
ES42	On	04/11/2021	Bond Future			12.19593	72.72552	12.29525	72.16047			0.00	0	
ES42	On	03/02/2022	Bond Future			12.44196	73.52479	12.54577	72.95355			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			151.30219	151.30219	151.19540	151.19540			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.44126	151.44126	151.33386	151.33386			0.00	0	
I2025	On	04/11/2021	Bond Future			153.09383	153.09383	152.98548	152.98548			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			153.25386	153.25386	153.14438	153.14438			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.14657	107.14657	107.06862	107.06862			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.32815	108.32815	108.24974	108.24974			0.00	0	
I2029	On	04/11/2021	Bond Future			108.36093	108.36093	108.28182	108.28182			0.00	0	
I2029	On	03/02/2022	Bond Future			109.57582	109.57582	109.49592	109.49592			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.54661	101.54661	101.65214	101.65214			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.66636	102.66636	102.77341	102.77341			0.00	0	
I2033	On	04/11/2021	Bond Future			102.56327	102.56327	102.67149	102.67149			0.00	0	
I2033	On	03/02/2022	Bond Future			103.71308	103.71308	103.82265	103.82265			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			116.42048	116.42048	116.49793	116.49793			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			115.98382	115.98382	116.06243	116.06243			0.00	0	
I2038	On	04/11/2021	Bond Future			117.24952	117.24952	117.32927	117.32927			0.00	0	
I2038	On	03/02/2022	Bond Future			116.81324	116.81324	116.89392	116.89392			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			104.00248	104.00248	103.82319	103.82319			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			105.14951	105.14951	104.96856	104.96856			0.00	0	
I2046	On	04/11/2021	Bond Future			104.49122	104.49122	104.30835	104.30835			0.00	0	
I2046	On	03/02/2022	Bond Future			105.66286	105.66286	105.47801	105.47801			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			107.20073	107.20073	107.40160	107.40160			0.00	0	10,96
I2050	On	05/08/2021	Bond Future			106.45667	106.45667	106.66021	106.66021			0.00	0	
I2050	On	04/11/2021	Bond Future			107.61845	107.61845	107.82427	107.82427			0.00	0	
I2050	On	03/02/2022	Bond Future			106.87907	106.87907	107.08718	107.08718			0.00	0	
Total I2050 Future												0.00	0	10,96
Total For I2050												0.00	0	10,96
R186	On	06/05/2021	Bond Future			6.79320	121.11338	6.82131	120.97068		6.33	117,358,865.22	969	104,52
R186	On	05/08/2021	Bond Future			6.94395	117.13844	6.97371	116.99464		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.10247	118.38955	7.13407	118.24438		5.91	0.00	0	
R186	On	03/02/2022	Bond Future			7.27599	114.40906	7.30967	114.26238		5.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												117,358,865.22	969	104,52
R186	On	06/05/2021	Bond Future	10.77	Call			18,043.09000	18.04309	18,185,790	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,084.12000	18.08412	18,226,820	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,002.04000	18.00204	18,144,740	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,009.71000	3.00971	3,109,060	6.59	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			612.67000	0.61267	569,320	6.59	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			7,843.93000	7.84393	7,975,430	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			182.58000	0.18258	170,280	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,762.44000	7.76244	7,893,560	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			189.73000	0.18973	177,050	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,803.17000	7.80317	7,934,490	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			186.12000	0.18612	173,640	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,233.60000	5.23360	5,341,390	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			905.39000	0.90539	868,010	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,268.18000	5.26818	5,376,260	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			896.24000	0.89624	859,150	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,199.10000	5.19910	5,306,580	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			914.63000	0.91463	876,940	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,651.37000	2.65137	2,576,320	5.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,564.47000	2.56447	2,635,330	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,693.67000	2.69367	2,617,850	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,586.82000	2.58682	2,658,060	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,672.46000	2.67246	2,597,020	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,609.28000	2.60928	2,680,910	5.83	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												117,358,865.22	969	119,70
R197	On	06/05/2021	Bond Future			321.99156	321.99156	322.01434	322.01434			0.00	0	2,12
R197	On	05/08/2021	Bond Future			317.54521	317.54521	317.56943	317.56943			0.00	0	
R197	On	04/11/2021	Bond Future			321.01080	321.01080	321.03567	321.03567			0.00	0	
R197	On	03/02/2022	Bond Future			316.51840	316.51840	316.54375	316.54375			0.00	0	
Total R197 Future												0.00	0	2,12
Total For R197												0.00	0	2,12
R202	On	06/05/2021	Bond Future			227.25088	227.25088	227.25021	227.25021			0.00	0	8,02
R202	On	05/08/2021	Bond Future			225.50921	225.50921	225.50921	225.50921			0.00	0	
R202	On	04/11/2021	Bond Future			227.97003	227.97003	227.97046	227.97046			0.00	0	
R202	On	03/02/2022	Bond Future			226.22817	226.22817	226.22859	226.22859			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R202 Future												0.00	0	8,02
Total For R202												0.00	0	8,02
R2023	On	06/05/2021	Bond Future			4.76528	106.60791	4.75516	106.62581		1.51	110,339,186.85	1,035	41,45
R2023	On	05/08/2021	Bond Future			4.83956	107.75719	4.82742	107.77569		1.47	0.00	0	
R2023	On	04/11/2021	Bond Future			4.94023	105.00092	4.92554	105.01978		1.32	0.00	0	
R2023	On	03/02/2022	Bond Future			5.07807	106.15399	5.05960	106.17314		1.12	0.00	0	
Total R2023 Future												110,339,186.85	1,035	41,45
R2023	On	06/05/2021	Bond Future	7.57	Call			4,828.28000	4.82828	4,810,380	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,844.91000	4.84491	4,827,010	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,811.65000	4.81165	4,793,750	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			222.09000	0.22209	226,090	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			930.12000	0.93012	915,740	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			228.24000	0.22824	232,360	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			942.13000	0.94213	927,690	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			225.14000	0.22514	229,200	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			954.18000	0.95418	939,680	1.70	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			463.74000	0.46374	453,500	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			470.85000	0.47085	479,470	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			449.70000	0.44970	439,620	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			482.49000	0.48249	491,270	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			456.69000	0.45669	446,530	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			476.64000	0.47664	485,340	1.30	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			467.79000	0.46779	476,650	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			484.62000	0.48462	474,270	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			463.47000	0.46347	472,270	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			472.97000	0.47297	462,750	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			472.55000	0.47255	481,480	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			478.57000	0.47857	468,280	1.13	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												110,339,186.85	1,035	41,45
R2030	On	06/05/2021	Bond Future			8.62377	98.41887	8.70386	97.94791		10.99	378,912,649.50	3,850	115,97
R2030	On	05/08/2021	Bond Future			8.80915	95.47469	8.89284	94.99905		11.08	0.00	0	
R2030	On	04/11/2021	Bond Future			8.99170	96.49461	9.07907	96.01402		10.34	0.00	0	
R2030	On	03/02/2022	Bond Future			9.18938	93.55041	9.28083	93.06461		10.29	0.00	0	
Total R2030 Future												378,912,649.50	3,850	115,97
R2030	On	06/05/2021	Bond Future	11.70	Call			15,664.20000	15.66420	16,134,520	12.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.70	Put			2.10000	0.00210	1,460	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			2.17000	0.00217	1,510	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			0.00000	0.00000	3,163,400	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			0.00000	0.00000	1,263,460	11.13	3,158,650.00	2,500	2,500
R2030	On	06/05/2021	Bond Future	8.36	Put			3,225.10000	3.22510	2,917,810	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,181.88000	1.18188	1,345,550	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,654.08000	1.65408	1,452,550	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,563.76000	2.56376	2,833,190	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			0.00000	0.00000	2,977,870	11.10	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			0.00000	0.00000	1,365,980	11.10	3,414,950.00	2,500	2,500
R2030	On	06/05/2021	Bond Future	9.00	Call			3,056.74000	3.05674	3,353,970	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,340.85000	1.34085	1,167,120	11.17	0.00	0	5,000
R2030	On	06/05/2021	Bond Future	9.25	Call			4,047.05000	4.04705	4,388,100	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			913.33000	0.91333	783,420	11.44	1,958,550.00	2,500	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,473.78000	4.47378	4,829,990	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			780.67000	0.78067	665,920	11.56	1,664,800.00	2,500	
R2030	On	06/05/2021	Bond Future	8.77	Put			1,883.05000	1.88305	1,662,870	11.00	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,269.75000	2.26975	2,520,530	11.00	0.00	0	300
R2030	On	06/05/2021	Bond Future	9.27	Put			885.35000	0.88535	758,570	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,131.30000	4.13130	4,475,480	11.47	0.00	0	300
R2030	On	06/05/2021	Bond Future	10.95	Call			12,097.96000	12.09796	12,563,390	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			22.31000	0.02231	16,780	12.09	0.00	0	300
R2030	On	06/05/2021	Bond Future	9.92	Call			7,088.30000	7.08830	7,508,480	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			288.72000	0.28872	237,940	12.09	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.22	Call			3,922.67000	3.92267	4,258,870	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			957.63000	0.95763	822,870	11.41	0.00	0	700
R2030	On	06/05/2021	Bond Future	7.97	Put			4,954.06000	4.95406	4,573,340	10.42	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			525.31000	0.52531	615,550	10.42	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call			11,073.89000	11.07389	11,535,510	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			40.09000	0.04009	30,750	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			7,659.17000	7.65917	8,089,120	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			15,710.57000	15.71057	16,180,910	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.03000	0.00203	1,410	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			15,617.79000	15.61779	16,088,090	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			222.99000	0.22299	181,980	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,067.95000	1.06795	921,430	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,637.87000	3.63787	3,962,310	11.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			16,156.83000	16.15683	16,626,720	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,670.14000	8.67014	9,080,700	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			611.27000	0.61127	691,410	10.48	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		2,744.23000	2.74423	2,520,010	11.05		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,067.33000	3.06733	3,318,750	11.05		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,664.90000	1.66490	1,508,610	11.42		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,754.83000	4.75483	5,074,180	11.42		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		554.63000	0.55463	489,550	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		32.93000	0.03293	27,180	12.04		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,712.94000	8.71294	9,124,230	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		546.98000	0.54698	482,630	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,755.80000	8.75580	9,167,800	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		539.43000	0.53943	475,790	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,202.80000	8.20280	8,605,040	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		644.73000	0.64473	571,330	12.04		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,224.95000	3.22495	2,975,550	10.96		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,582.93000	2.58293	2,809,170	10.96		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,688.76000	7.68876	7,293,260	10.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		885.74000	0.88574	802,160	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,740.40000	8.74040	9,135,960	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		12,205.47000	12.20547	12,648,450	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		905.22000	0.90522	820,190	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		332.22000	0.33222	294,610	11.21		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,779.60000	8.77960	9,175,890	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		895.43000	0.89543	811,130	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,818.87000	8.81887	9,215,880	11.21		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		6,092.70000	6.09270	5,758,610	9.89		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,519.57000	1.51957	1,666,070	9.89		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,300.12000	4.30012	4,028,640	10.21		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,585.83000	2.58583	2,794,940	10.21		0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		3,423.05000	3.42305	3,205,580	10.39		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		4,237.64000	4.23764	4,507,010	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,399.77000	3.39977	3,183,340	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,266.43000	4.26643	4,536,860	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,376.24000	3.37624	3,160,870	10.40		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,208.57000	4.20857	4,476,900	10.39		0.00	0	
Total R2030 Option											10,196,950.00	10,000	16,300	
Total For R2030											389,109,599.50	13,850	132,270	
R2032	On	06/05/2021	Bond Future			9.50814	92.48810	9.60377	91.88749	13.40		0.00	0	124,70
R2032	On	05/08/2021	Bond Future			9.70039	93.48571	9.79994	92.87900	13.03		0.00	0	
R2032	On	04/11/2021	Bond Future			9.89837	90.33961	10.00205	89.72656	12.76		0.00	0	
R2032	On	03/02/2022	Bond Future			10.10763	91.33199	10.21575	90.71227	12.22		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Future												0.00	0	124,77
R2032	On	06/05/2021	Bond Future	12.11	Call			14,019.42000	14.01942	14,614,180	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			21.56000	0.02156	15,710	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			14,068.55000	14.06855	14,663,450	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,237.18000	5.23718	5,700,270	14.12	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			20.99000	0.02099	15,280	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			13,970.23000	13.97023	14,564,850	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			22.13000	0.02213	16,140	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,244.83000	16.24483	16,843,630	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			5.97000	0.00597	4,160	14.83	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			845.43000	0.84543	707,910	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			9,535.85000	9.53585	10,054,060	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			707.67000	0.70767	619,170	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,579.75000	9.57975	10,098,840	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			698.88000	0.69888	611,260	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,491.99000	9.49199	10,009,320	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			716.55000	0.71655	627,170	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,205.66000	6.20566	5,810,850	12.23	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,129.14000	2.12914	2,347,380	12.23	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			10,249.56000	10.24956	10,762,070	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			282.12000	0.28212	245,800	13.85	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			10,290.41000	10.29041	10,803,720	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			970.40000	0.97040	869,860	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			960.60000	0.96060	860,860	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,208.75000	10.20875	10,720,450	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			980.28000	0.98028	878,930	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,420.74000	4.42074	4,102,270	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,400.31000	3.40031	3,694,890	12.64	0.00	0	7
R2032	On	04/11/2021	Bond Future	12.81	Call			14,923.08000	14.92308	15,499,810	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			3,837.02000	3.83702	3,568,710	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,086.36000	5.08636	5,441,470	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,763.56000	3.76356	3,498,950	12.36	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.43	Call			5,023.08000	5.02308	5,375,720	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			9,335.11000	9.33511	8,870,790	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,443.49000	1.44349	1,598,890	11.46	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.44	Call			5,054.68000	5.05468	5,408,560	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,812.17000	3.81217	3,545,090	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,787.80000	3.78780	3,521,960	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,991.91000	4.99191	5,343,320	12.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.81	Call			3,243.59000	3.24359	3,515,520	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,599.78000	5.59978	5,251,990	11.91	0.00	0	19
Total R2032 Option												0.00	0	4,16
Total For R2032												0.00	0	128,94
R2035	On	06/05/2021	Bond Future			10.21591	91.90178	10.31670	91.22088		15.05	0.00	0	103,02
R2035	On	05/08/2021	Bond Future			10.41492	92.89260	10.51977	92.20469		14.69	0.00	0	
R2035	On	04/11/2021	Bond Future			10.61900	89.41063	10.72807	88.71545		14.50	0.00	0	
R2035	On	03/02/2022	Bond Future			10.83749	90.39268	10.95117	89.68999		13.95	0.00	0	
Total R2035 Future												0.00	0	103,02
R2035	On	06/05/2021	Bond Future	12.36	Call			12,426.75000	12.42675	13,084,400	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			99.78000	0.09978	76,530	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,045.39000	1.04539	881,080	16.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,531.35000	3.53135	3,941,410	15.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,983.52000	1.98352	1,712,680	15.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,636.13000	3.63613	3,229,560	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,953.71000	2.95371	3,324,790	15.23	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			918.20000	0.91820	770,550	16.58	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,272.24000	6.27224	6,805,490	16.58	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,242.82000	15.24282	15,916,130	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			101.95000	0.10195	78,270	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			5,781.99000	5.78199	6,298,580	16.37	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,650.98000	4.65098	5,121,330	15.89	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,245.58000	8.24558	8,837,780	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			486.72000	0.48672	398,020	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,534.68000	14.53468	15,205,330	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,818.00000	1.81800	2,092,330	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,396.55000	2.39655	2,086,730	15.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			201.92000	0.20192	159,250	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,108.06000	7.10806	7,667,790	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			719.42000	0.71942	598,250	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,914.62000	2.91462	2,561,130	15.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			28.26000	0.02826	20,670	16.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,423.57000	1.42357	1,213,020	15.89	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,478.61000	12.47861	13,136,710	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			97.64000	0.09764	74,840	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,374.87000	12.37487	13,032,090	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,397.14000	2.39714	2,724,550	15.04	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			39.51000	0.03951	29,260	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			10,658.86000	10.65886	11,297,090	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,030	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,002.60000	46.00260	45,314,700	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,030	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,886.02000	45.88602	45,198,120	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,030	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,833.97000	1.83397	1,642,100	15.85	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,645.19000	4.64519	5,048,520	14.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,034.26000	3.03426	2,749,680	14.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,610.21000	5.61021	5,181,800	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		46,119.31000	46.11931	45,431,410	13.58	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Call		2,260.76000	2.26076	2,520,260	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		7,137.56000	7.13756	7,633,600	15.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		277.92000	0.27792	241,390	15.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,308.81000	8.30881	8,812,640	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,166.54000	2.16654	1,975,190	15.76	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,605.85000	5.60585	6,025,100	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,416.27000	3.41627	3,140,340	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		6,130.51000	6.13051	5,718,110	14.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,889.84000	2.88984	3,172,620	14.02	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		11,443.48000	11.44348	12,026,070	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,083.93000	1.08393	971,340	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,485.79000	11.48579	12,069,230	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,073.63000	1.07363	961,890	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,401.21000	11.40121	11,982,940	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,579.93000	6.57993	6,148,870	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,600.25000	2.60025	2,864,370	13.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,723.37000	4.72337	4,376,020	14.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,034.60000	4.03460	4,382,430	14.39	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,048.90000	17.04890	17,707,550	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,094.33000	1.09433	980,880	15.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,810.15000	5.81015	6,218,300	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,180.90000	4.18090	3,886,360	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,814.87000	1.81487	2,006,890	13.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,844.31000	5.84431	6,253,770	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,155.32000	4.15532	3,862,090	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,878.54000	5.87854	6,289,320	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,129.88000	4.12988	3,837,970	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,410.29000	6.41029	6,840,240	14.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,773.79000	3.77379	3,501,050	14.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		4,010.58000	4.01058	4,339,250	13.68	0.00	0	

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	10.65	Put			5,890.42000	5.89042	5,516,400	13.68	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			10,026.13000	10.02613	9,515,460	13.12	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												0.00	0	117,83
R2037	On	06/05/2021	Bond Future			10.47259	87.26932	10.56807	86.62742		16.19	0.00	0	130,08
R2037	On	05/08/2021	Bond Future			10.67436	83.95466	10.77370	83.30616		16.61	0.00	0	
R2037	On	04/11/2021	Bond Future			10.87021	84.85171	10.97340	84.19636		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.07977	81.52950	11.18719	80.86706		15.77	0.00	0	
Total R2037 Future												0.00	0	130,08
R2037	On	06/05/2021	Bond Future	12.43	Call			11,349.26000	11.34926	11,956,800	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			168.39000	0.16839	134,030	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,399.77000	11.39977	12,007,890	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			165.12000	0.16512	131,340	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,298.75000	11.29875	11,905,720	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			171.71000	0.17171	136,780	18.04	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			987.68000	0.98768	877,350	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,870.73000	9.87073	10,406,970	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,009.73000	1.00973	897,470	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			9,914.30000	9.91430	10,451,510	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			998.65000	0.99865	887,360	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,957.91000	9.95791	10,496,080	18.15	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,655.47000	11.65547	12,205,380	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,091.75000	1.09175	986,310	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,573.34000	11.57334	12,121,710	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,112.05000	1.11205	1,005,070	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,614.39000	11.61439	12,163,530	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,101.86000	1.10186	995,650	16.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,259.86000	4.25986	3,983,230	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,940.13000	5.94013	6,327,160	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,234.24000	4.23424	3,958,830	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,872.65000	5.87265	6,257,260	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,285.61000	4.28561	4,007,780	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,906.36000	5.90636	6,292,170	15.96	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												0.00	0	130,08
R2040	On	06/05/2021	Bond Future			10.64492	89.22108	10.73523	88.57468		16.53	0.00	0	79,08
R2040	On	05/08/2021	Bond Future			10.84380	85.67716	10.93780	85.02412		17.05	0.00	0	
R2040	On	04/11/2021	Bond Future			11.03646	86.59260	11.13413	85.93272		16.05	0.00	0	
R2040	On	03/02/2022	Bond Future			11.24243	83.03929	11.34415	82.37226		16.34	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										0.00	0	79,06
R2040 On 06/05/2021 Bond Future	12.43	Call			11,071.37000	11.07137	11,672,590	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			240.32000	0.24032	195,140	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			11,124.12000	11.12412	11,726,050	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			970.61000	0.97061	829,200	18.16		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			6,663.03000	6.66303	7,168,020	18.16		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			15,996.85000	15.99685	16,635,200	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			235.83000	0.23583	191,360	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			11,018.63000	11.01863	11,619,130	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			33.24000	0.03324	25,190	18.56		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			244.88000	0.24488	198,980	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,504.40000	2.50440	2,210,920	16.65		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			3,174.54000	3.17454	3,527,460	16.65		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			988.83000	0.98883	881,610	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			10,701.52000	10.70152	11,248,270	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			977.88000	0.97788	871,590	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			10,609.94000	10.60994	11,154,820	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,380.39000	2.38039	2,165,720	17.83		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			6,445.58000	6.44558	6,883,950	17.83		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			21,195.23000	21.19523	21,840,340	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			999.89000	0.99989	891,730	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			46.54000	0.04654	38,610	18.71		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			10,655.71000	10.65571	11,201,530	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			3,636.14000	3.63614	3,341,880	17.11		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			4,405.31000	4.40531	4,764,090	17.11		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,238.96000	1.23896	1,126,010	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			11,914.30000	11.91430	12,462,030	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,227.75000	1.22775	1,115,600	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			11,829.07000	11.82907	12,375,190	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,250.27000	1.25027	1,136,510	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			11,871.67000	11.87167	12,418,600	17.46		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,151.55000	6.15155	6,535,580	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,637.41000	4.63741	4,354,410	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,187.80000	6.18780	6,573,060	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,610.45000	4.61045	4,328,680	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,115.68000	6.11568	6,498,490	16.63		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,664.83000	4.66483	4,380,610	16.63		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										0.00	0	82,66

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021			10.71279	85.77732	10.81340	85.04982		17.41	0.00	0	60,88
R2044	On	05/08/2021			10.90362	82.32145	11.00836	81.58646		17.96	0.00	0	
R2044	On	04/11/2021			11.08816	83.20106	11.19702	82.45829		16.90	0.00	0	
R2044	On	03/02/2022			11.28519	79.73563	11.39859	78.98479		17.20	0.00	0	
Total R2044 Future											0.00	0	60,88
R2044	On	06/05/2021	12.44	Call			10,702.29000	10.70229	11,372,950	19.56	0.00	0	
R2044	On	06/05/2021	12.44	Put			285.26000	0.28526	228,420	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Call			10,754.14000	10.75414	11,425,650	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Put			280.14000	0.28014	224,150	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Call			2,459.46000	2.45946	2,799,960	17.33	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			5,428.47000	5.42847	5,949,520	18.69	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,391.67000	1.39167	1,185,220	18.69	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			7,390.53000	7.39053	7,979,960	19.56	0.00	0	
R2044	On	06/05/2021	11.10	Put			2,014.87000	2.01487	1,739,580	18.01	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			11,013.41000	11.01341	11,689,060	19.56	0.00	0	
R2044	On	06/05/2021	12.50	Put			255.71000	0.25571	203,860	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			7,936.37000	7.93637	8,543,340	19.56	0.00	0	
R2044	On	06/05/2021	12.43	Put			290.47000	0.29047	232,760	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Put			3,280.21000	3.28021	2,893,210	17.33	0.00	0	
R2044	On	06/05/2021	12.43	Call			10,650.45000	10.65045	11,320,240	19.56	0.00	0	
R2044	On	06/05/2021	11.90	Put			716.00000	0.71600	595,470	19.56	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,480.17000	1.48017	1,263,290	18.57	0.00	0	
R2044	On	06/05/2021	11.35	Call			5,186.01000	5.18601	5,696,630	18.57	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			851.38000	0.85138	713,310	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			4,029.84000	4.02984	4,482,050	18.01	0.00	0	
R2044	On	05/08/2021	12.60	Put			960.65000	0.96065	845,410	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Call			10,931.83000	10.93183	11,552,570	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Put			950.14000	0.95014	835,890	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Call			10,841.50000	10.84150	11,460,240	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Put			971.27000	0.97127	855,020	19.71	0.00	0	
R2044	On	05/08/2021	12.60	Call			10,886.65000	10.88665	11,506,400	19.71	0.00	0	
R2044	On	04/11/2021	12.90	Call			11,604.54000	11.60454	12,214,690	18.38	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,342.27000	1.34227	1,209,650	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Call			11,646.21000	11.64621	12,257,270	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,330.46000	1.33046	1,198,750	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Call			11,562.89000	11.56289	12,172,120	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,354.17000	1.35417	1,220,630	18.38	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,689.35000	4.68935	4,370,520	17.30	0.00	0	
R2044	On	03/02/2022	11.59	Call			5,987.64000	5.98764	6,416,840	17.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022	Bond Future	11.59	Put		4,747.09000	4.74709	4,425,450	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,022.59000	6.02259	6,453,200	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,718.14000	4.71814	4,397,910	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,057.61000	6.05761	6,489,620	17.30	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	79,48
R2048	On	06/05/2021	Bond Future			10.61053	85.24776	10.71107	84.49295	17.68	0.00	0	127,32
R2048	On	05/08/2021	Bond Future			10.78667	86.16689	10.89126	85.40424	17.32	0.00	0	
R2048	On	04/11/2021	Bond Future			10.96583	82.67612	11.07462	81.90541	17.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.15647	83.58427	11.26987	82.80515	16.62	0.00	0	
Total R2048 Future											0.00	0	127,32
R2048	On	06/05/2021	Bond Future	12.35	Call		11,051.20000	11.05120	11,751,670	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		263.12000	0.26312	208,780	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		11,104.34000	11.10434	11,805,660	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		258.26000	0.25826	204,770	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		10,998.05000	10.99805	11,697,660	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		268.06000	0.26806	212,860	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,335.74000	11.33574	11,985,590	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		903.66000	0.90366	790,860	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,242.82000	11.24282	11,890,640	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		924.11000	0.92411	809,280	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		11,289.28000	11.28928	11,938,110	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		913.84000	0.91384	800,020	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,241.72000	1.24172	1,113,810	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,177.65000	12.17765	12,821,370	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,230.49000	1.23049	1,103,500	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,092.05000	12.09205	12,733,940	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,253.03000	1.25303	1,124,210	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,134.85000	12.13485	12,777,650	18.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,180.65000	6.18065	6,628,820	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,771.97000	4.77197	4,441,020	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,217.09000	6.21709	6,666,730	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,742.49000	4.74249	4,413,010	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,144.61000	6.14461	6,591,290	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,801.96000	4.80196	4,469,520	16.81	0.00	0	
Total R2048 Option											0.00	0	
Total For R2048											0.00	0	127,32
R209	On	06/05/2021	Bond Future			10.12747	71.19578	10.22766	70.60407	17.94	0.00	0	26,54
R209	On	05/08/2021	Bond Future			10.30205	71.96372	10.40584	71.36590	17.38	0.00	0	

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	04/11/2021	Bond Future			10.47990	69.59248	10.58744	68.98840		16.97	0.00	0	1,7
R209	On	03/02/2022	Bond Future			10.66583	70.35699	10.77737	69.74629		16.21	0.00	0	
Total R209 Future												0.00	0	28,34
R209	On	06/05/2021	Bond Future	12.23	Call			10,582.56000	10.58256	11,148,840	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			117.59000	0.11759	92,160	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			10,626.58000	10.62658	11,193,300	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			5,256.10000	5.25610	4,804,920	17.05	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			791.91000	0.79191	932,440	17.05	0.00	0	2,1
R209	On	06/05/2021	Bond Future	10.35	Put			2,101.16000	2.10116	1,839,910	18.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			2,814.12000	2.81412	3,144,580	18.06	0.00	0	1,0
R209	On	06/05/2021	Bond Future	10.60	Call			3,678.14000	3.67814	4,060,840	18.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			4,121.42000	4.12142	3,723,380	17.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,235.34000	1.23534	1,429,010	17.37	0.00	0	6,0
R209	On	06/05/2021	Bond Future	11.00	Call			5,261.22000	5.26122	5,712,150	19.19	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			929.72000	0.92972	788,940	19.19	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			3,162.85000	3.16285	2,821,880	17.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			119.96000	0.11996	94,090	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			7,813.80000	7.81380	8,337,230	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			380.14000	0.38014	311,860	19.73	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			2,370.57000	2.37057	2,087,000	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,501.54000	2.50154	2,809,680	17.94	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			6,326.53000	6.32653	6,810,070	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,540.24000	1.54024	1,331,230	18.41	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put			115.25000	0.11525	90,260	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			10,538.53000	10.53853	11,104,370	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			675.81000	0.67581	567,640	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			10,670.58000	10.67058	11,237,730	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			112.96000	0.11296	88,400	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call			1,807.96000	1.80796	2,058,700	17.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,372.55000	8.37255	8,857,900	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,008.72000	1.00872	896,250	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,410.41000	8.41041	8,896,700	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			997.95000	0.99795	886,420	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,334.72000	8.33472	8,819,130	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,019.58000	1.01958	906,170	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,320.62000	9.32062	9,807,690	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,245.04000	1.24504	1,128,030	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,445.90000	1.44590	1,314,650	18.41	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call			9,356.10000	9.35610	9,843,970	18.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.18	Put		1,233.99000	1.23399	1,117,780	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,391.61000	9.39161	9,880,280	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,223.02000	1.22302	1,107,610	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,708.31000	3.70831	4,015,590	16.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,198.91000	4.19891	3,902,110	16.73	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put		7,979.66000	7.97966	7,543,730	15.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,506.65000	1.50665	1,674,800	15.94	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		8,722.36000	8.72236	9,195,190	18.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,170.40000	5.17040	5,523,630	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,868.55000	3.86855	3,611,080	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,201.12000	5.20112	5,555,470	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,846.39000	3.84639	3,590,040	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,231.64000	5.23164	5,587,100	16.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,824.08000	3.82408	3,568,840	16.49	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											0.00	0	89,41
R210	On	06/05/2021	Bond Future			198.48463	198.48463	197.59562	197.59562		0.00	0	1,18
R210	On	05/08/2021	Bond Future			200.67353	200.67353	199.77550	199.77550		0.00	0	
R210	On	04/11/2021	Bond Future			200.12593	200.12593	199.21826	199.21826		0.00	0	
R210	On	03/02/2022	Bond Future			202.36971	202.36971	201.45204	201.45204		0.00	0	
Total R210 Future											0.00	0	1,18
Total For R210											0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.87566	171.87566	171.89032	171.89032		0.00	0	3,42
R212	On	05/08/2021	Bond Future			171.44077	171.44077	171.45623	171.45623		0.00	0	
R212	On	04/11/2021	Bond Future			173.31171	173.31171	173.32754	173.32754		0.00	0	
Total R212 Future											0.00	0	3,42
Total For R212											0.00	0	3,42
R213	On	06/05/2021	Bond Future			9.10039	87.91589	9.19066	87.39198	12.89	0.00	0	9,11
R213	On	05/08/2021	Bond Future			9.28115	88.86372	9.37511	88.33450	12.47	0.00	0	
R213	On	04/11/2021	Bond Future			9.46874	86.28382	9.56657	85.74908	12.14	0.00	0	
R213	On	03/02/2022	Bond Future			9.67067	87.23137	9.77275	86.69081	11.59	0.00	0	
Total R213 Future											0.00	0	9,11
R213	On	06/05/2021	Bond Future	11.90	Call		13,975.15000	13.97515	14,496,400	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		9.43000	0.00943	6,770	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,020.66000	14.02066	14,541,980	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		9.16000	0.00916	6,570	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		13,929.61000	13.92961	14,450,790	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		9.71000	0.00971	6,980	14.16	0.00	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
R213	On	05/08/2021	Bond Future	10.78	Call		8,179.95000	8.17995	8,621,300	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		750.09000	0.75009	662,220	13.55	132,444.00	200	
R213	On	05/08/2021	Bond Future	10.14	Call		5,630.28000	5.63028	6,008,440	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,475.86000	1.47586	1,324,800	13.08	529,920.00	400	
R213	On	05/08/2021	Bond Future	9.34	Put		3,130.14000	3.13014	2,867,820	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,932.88000	2.93288	3,199,780	12.37	639,956.00	200	
R213	On	05/08/2021	Bond Future	10.85	Call		8,464.50000	8.46450	8,911,760	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		686.98000	0.68698	605,020	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,505.35000	8.50535	8,953,430	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		678.33000	0.67833	597,190	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,423.70000	8.42370	8,870,130	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		695.72000	0.69572	612,930	13.55	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,884.68000	8.88468	9,322,200	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		997.27000	0.99727	900,050	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,809.20000	8.80920	9,245,160	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,017.72000	1.01772	918,940	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		8,846.91000	8.84691	9,283,650	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,007.45000	1.00745	909,450	13.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,532.02000	4.53202	4,837,050	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,500.12000	3.50012	3,264,590	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,561.30000	4.56130	4,867,420	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,477.53000	3.47753	3,243,090	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,502.82000	4.50282	4,806,740	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		0.00000	0.00000	2,904,400	11.89	1,161,760.00	400	20
R213	On	03/02/2022	Bond Future	9.58	Call		0.00000	0.00000	3,722,970	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		0.00000	0.00000	4,206,880	11.48	841,376.00	200	20
R213	On	03/02/2022	Bond Future	8.63	Put		0.00000	0.00000	7,414,110	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,522.84000	3.52284	3,286,200	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		0.00000	0.00000	1,638,770	10.86	655,508.00	400	20
R213	On	03/02/2022	Bond Future	10.15	Call		0.00000	0.00000	5,404,220	11.89	0.00	0	
Total R213 Option											3,960,964.00	1,800	60
Total For R213											3,960,964.00	1,800	9,75
R214	On	06/05/2021	Bond Future			10.55442	67.84769	10.64435	67.30991	19.71	195,129,956.44	2,876	13,21
R214	On	05/08/2021	Bond Future			10.72890	68.57913	10.82215	68.03591	19.08	0.00	0	
R214	On	04/11/2021	Bond Future			10.90633	66.03476	11.00303	65.48581	18.69	0.00	0	
R214	On	03/02/2022	Bond Future			11.09467	66.76007	11.19513	66.20515	17.83	0.00	0	
Total R214 Future											195,129,956.44	2,876	13,21
R214	On	06/05/2021	Bond Future	12.26	Call		8,888.50000	8.88850	9,376,410	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		296.89000	0.29689	247,020	21.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.27	Call		8,930.97000	8.93097	9,419,570	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		291.92000	0.29192	242,740	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,846.02000	8.84602	9,333,240	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		301.92000	0.30192	251,360	21.70	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,718.24000	7.71824	8,134,810	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,380.90000	1.38090	1,254,250	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,754.01000	7.75401	8,171,500	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,367.59000	1.36759	1,241,860	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,789.83000	7.78983	8,208,230	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,354.39000	1.35439	1,229,570	20.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,511.37000	1.51137	1,391,540	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,984.48000	8.98448	9,412,100	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,536.30000	1.53630	1,414,970	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,018.20000	9.01820	9,446,570	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,523.79000	1.52379	1,403,210	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,051.94000	9.05194	9,481,060	20.29	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,262.01000	5.26201	5,579,570	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,100.40000	4.10040	3,863,040	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,203.28000	5.20328	5,518,840	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,148.36000	4.14836	3,909,000	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,232.61000	5.23261	5,549,180	17.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,124.31000	4.12431	3,885,960	17.98	0.00	0	
Total R214 Option											0.00	0	
Total For R214											195,129,956.44	2,876	13,21
Total for Bond											815,898,572.01	20,530	1,145,47
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For 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
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 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 R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	06/05/2021	GOVI			778.99400	778.99400	774.98500	774.98500			0.00	0	97
GOVI	On	05/08/2021	GOVI			787.30300	787.30300	783.25400	783.25400			0.00	0	
GOVI	On	04/11/2021	GOVI			795.79500	795.79500	791.70300	791.70300			0.00	0	
GOVI	On	03/02/2022	GOVI			804.52900	804.52900	800.39300	800.39300			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	06/05/2021	GOVI	678.68	Call			963,050.00000	96.30500	1,003,140,000		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			962,950.00000	96.29500	1,003,040,000		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			963,150.00000	96.31500	1,003,240,000		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			641,240.00000	64.12400	681,730,000		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			641,140.00000	64.11400	681,630,000		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			641,040.00000	64.10400	681,530,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			632,930.00000	63.29300	673,850,000		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			632,830.00000	63.28300	673,750,000		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			633,030.00000	63.30300	673,950,000		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			76,330.00000	7.63300	117,690,000		0.00	0	
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			76,530.00000	7.65300	117,890,000		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			76,430.00000	7.64300	117,790,000		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			801.22100	801.22100	800.28000	800.28000			0.00	0	
AL37	On	05/08/2021	Index Future			809.76700	809.76700	808.81900	808.81900			0.00	0	
AL37	On	04/11/2021	Index Future			818.50200	818.50200	817.54400	817.54400			0.00	0	
AL37	On	03/02/2022	Index Future			827.48500	827.48500	826.51800	826.51800			0.00	0	
Total AL37 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 AL37									0.00	0	
AL7T On 06/05/2021 Index Future			901.22600	901.22600	896.33200	896.33200			0.00	0	
AL7T On 05/08/2021 Index Future			910.83800	910.83800	905.89600	905.89600			0.00	0	
AL7T On 04/11/2021 Index Future			920.66300	920.66300	915.66800	915.66800			0.00	0	
AL7T On 03/02/2022 Index Future			930.76700	930.76700	925.71900	925.71900			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 06/05/2021 Index Future			788.26100	788.26100	784.16000	784.16000			0.00	0	30
ALBI On 05/08/2021 Index Future			796.66900	796.66900	792.52700	792.52700			0.00	0	
ALBI On 04/11/2021 Index Future			805.26200	805.26200	801.07600	801.07600			0.00	0	
ALBI On 03/02/2022 Index Future			814.10000	814.10000	809.86900	809.86900			0.00	0	
Total ALBI Future									0.00	0	30
Total For ALBI									0.00	0	30
IGOV On 06/05/2021 Index Future			280.32800	280.32800	280.23000	280.23000			0.00	0	97
IGOV On 05/08/2021 Index Future			283.38600	283.38600	283.28900	283.28900			0.00	0	
IGOV On 04/11/2021 Index Future			286.51100	286.51100	286.41200	286.41200			0.00	0	
IGOV On 03/02/2022 Index Future			289.72200	289.72200	289.62300	289.62300			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			3.68500	96.31500	3.66500	96.33500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.67000	96.33000	3.65000	96.35000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.67000	96.33000	3.65000	96.35000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.69500	96.30500	3.67500	96.32500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.70000	96.30000	3.69000	96.31000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.76000	96.24000	3.75000	96.25000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.95000	96.05000	3.94500	96.05500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.07000	95.93000	4.06000	95.94000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.30000	95.70000	4.32000	95.68000			0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.41500	95.58500	4.43500	95.56500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.62500	95.37500	4.66500	95.33500			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			90.69000	90.69000	90.67000	90.67000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										815,898,572.01	20,530	1,197,78
AA06 On 15/04/2021 Spot Bond					0.00000	100.37876				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			5.43500	103.84812	5.43500	103.83279				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.42000	303.14370	3.42000	303.11546				0.00	0	54,000,00
Total ABCPI3 SPOT										0.00	0	54,000,00
Total For ABCPI3										0.00	0	54,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.88640				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.35886				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.25053	9.65000	101.22432				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.19009				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.92248				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.50469				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.13143				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.39543				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.88203				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.44262				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.31485				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.57411				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.01577				0.00	911,400,000	911,400,000
Total ABFN26 SPOT										0.00	911,400,000	911,400,000
Total For ABFN26										0.00	911,400,000	911,400,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.20816				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.89973				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.84976				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.87365				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.50957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.52596				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.49348				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.61816				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.93825				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.45622				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.28261				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.19672				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.49240				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.54315				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.77050				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.42855				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.44069				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.44940				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.74394				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.89772				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.89218				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.45162				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.91972				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.13935				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.32222				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	76.45504	100.00000	76.28491				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.94000	6.94000	6.94000	141.02291				0.00	0	23,244,00
Total ABKI04 SPOT										0.00	0	23,244,00
Total For ABKI04										0.00	0	23,244,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.96154	100.00000	19.91686				0.00	0	
Total ABKI04/I2025 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 ABK104/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.48494			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.71000	217.21433	2.71000	217.19827			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.51000	2.51000	2.51000	148.08996			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	189.22862			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	214.12039			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.27500	6.27500	6.27500	106.37109			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.65000	6.65000	6.65000	119.99661			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.93500	4.93500	4.93500	102.76365			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.46500	104.05311	4.46500	104.04046			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			4.77500	108.33186	4.77500	108.31774			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.80500	110.75182	4.80500	110.73730			0.00	0	20,000,00
Total ABS15 SPOT									0.00	0	20,000,00
Total For ABS15									0.00	0	20,000,00
ABS16 On 11/11/2025 Spot Bond			6.21500	119.67741	6.21500	119.65718			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.42500	119.59382	7.42500	119.56973				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			5.24500	114.92993	5.24500	114.91349				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.76000	113.16308	6.76000	113.14230				0.00	0	300,000.00
Total ABS7 SPOT										0.00	0	300,000.00
Total For ABS7										0.00	0	300,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.53854	100.00000	13.50824				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	316.34642				0.00	0	10,000.00
Total ABSI2 SPOT										0.00	0	10,000.00
Total For ABSI2										0.00	0	10,000.00
ABSI4 On 31/01/2022 Spot Bond			1.16000	169.88113	1.16000	169.87568				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.52500	9.52500	9.52500	105.06794				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.97217				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.94169				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.90379				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.90839				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.41386				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.93888				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.93888				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.96484				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.96484				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	163.48136				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.69296				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.89008				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.88396				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.86106				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.32453				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.28123				0.00	0	
Total AECI02 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 AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.90679				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.90585				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.25471				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.44625				0.00	2,400,000,000	1,610,000,000
Total AGL02 SPOT										0.00	2,400,000,000	1,610,000,000
Total For AGL02										0.00	2,400,000,000	1,610,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	98.24919				0.00	9,200,000,000	4,750,000,000
Total AGL03 SPOT										0.00	9,200,000,000	4,750,000,000
Total For AGL03										0.00	9,200,000,000	4,750,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.27795				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.23460				0.00	0	100,000,000
Total AGT02 SPOT										0.00	0	100,000,000
Total For AGT02										0.00	0	100,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.60812				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.57736				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.41345				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.41345				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.48181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A1 On 18/04/2022 Spot Bond					0.00000	100.40207				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A1 On 18/04/2022 Spot Bond					0.00000	100.39827				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B1 On 18/04/2022 Spot Bond					0.00000	100.44009				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B1 On 18/04/2022 Spot Bond					0.00000	100.48187				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C1 On 18/04/2022 Spot Bond					0.00000	100.61836				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C1 On 18/04/2022 Spot Bond					0.00000	100.65998				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A1 On 21/08/2021 Spot Bond					0.00000	101.31205				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A1 On 21/08/2023 Spot Bond					0.00000	101.16107				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A1 On 21/08/2023 Spot Bond			5.96500	113.76812	5.96500	113.74995				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B1 On 21/08/2023 Spot Bond					0.00000	101.23007				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C1 On 21/08/2023 Spot Bond					0.00000	101.32207				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.41157				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.39362				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.63582				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.23001				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.32199				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.96569				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.13803				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27601				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.36799				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.14957				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.84500	113.19774	6.84500	113.17681				0.00	0	12,000,00
Total AIR02 SPOT										0.00	0	12,000,00
Total For AIR02										0.00	0	12,000,00
AIR04 On 29/05/2024 Spot Bond			5.96500	111.66317	5.96500	111.64504				0.00	0	
Total AIR04 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 AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.03000	96.25839	11.03000	96.22985				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.45500	166.84044	6.45500	166.81132				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.48650				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.31970				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.01066				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.21874				0.00	2,000,000,000	500,000,000
Total APF08 SPOT										0.00	2,000,000,000	500,000,000
Total For APF08										0.00	2,000,000,000	500,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.56521				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.16841				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.84360				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.84859				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.08237				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03000	228.91476	5.03000	228.88350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.04500	206.52739	5.04500	206.49910				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.06523				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			2.14000	168.32123	2.14000	168.31133				0.00	0	4,000,00
Total ASN137 SPOT										0.00	0	4,000,00
Total For ASN137										0.00	0	4,000,00
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	98.21025				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.17388				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.17841				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.18500	168.25014	2.18500	168.24002				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.48668				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond					0.00000	101.19719				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.07500	178.96527	5.07500	178.94063				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.11136				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.94167				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.11431				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN176									0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.04419			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.76855			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.01000	103.80523	5.01000	103.79105			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.81225			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.82477			0.00	0	70,000,00
Total ASN203 SPOT									0.00	0	70,000,00
Total For ASN203									0.00	0	70,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.90315			0.00	0	
Total ASN204 SPOT									0.00	0	
Total For ASN204									0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.83289			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.80965			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.15990			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.05454			0.00	0	
Total ASN255 SPOT									0.00	0	
Total For ASN255									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.04114			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.81356				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.89533				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.89798				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.01303				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.76812				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.88092				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.13255				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.49500	4.49500	4.49500	100.18978				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.18500	5.18500	5.18500	91.95507				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.83327				0.00	0	30,000,00
Total ASN327 SPOT										0.00	0	30,000,00
Total For ASN327										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32 On 20/06/2024 Spot Bond					0.00000	100.95411				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.09381				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.83968				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.12000	102.32001	5.12000	102.30571				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.89614				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.81220				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.86587				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.85799				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.85799				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.15976				0.00	0	
Total ASN365 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 ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.03341				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.84117				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.87322				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.26467				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.94441				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.94441				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.01974				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.84881				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.90693				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.89948				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.84270				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.99525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.01790				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	105.24086				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.81637				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.81637				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN449 On 22/06/2023 Spot Bond					0.00000	100.77540				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.80078				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN453 On 01/07/2023 Spot Bond					0.00000	101.07153				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN458 On 20/03/2023 Spot Bond					0.00000	101.51054				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	103.75898				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.39548				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.39929				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.60494				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.91110				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.38116				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	105.05116				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.23120				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.27148				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.74891				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.40375				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.05170				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.87001				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.04105				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	99.87851				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	99.19700				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	104.93654				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.86696				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.93269				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.92172				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.60214				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.82384				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.80373				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.83479				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.83479				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.71660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.71117				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.56925				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.84410				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.38810	9.00000	101.38082				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	101.26334	8.18000	101.25501				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.29075	8.36000	101.28263				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.29075	8.36000	101.28263				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.58808				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.48007				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.38872				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.39410	9.10000	100.36942				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52! On 31/07/2024 Spot Bond			11.05000	100.47651	11.05000	100.44667				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53! On 31/07/2024 Spot Bond			11.00000	100.47441	11.00000	100.44469				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53! On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	100.45334	10.50000	100.42495				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53! On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.11677				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53! On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	101.00110				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	100.45334	10.50000	100.42495				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	100.72400				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.21661				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	101.47617				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	100.89733				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.60000	100.45756	10.60000	100.42890				0.00	0	
Total ASN545 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 ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.81414				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.03900	10.47000	100.42376				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.40287	10.55000	100.37403				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.17072				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	100.09094				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.06739				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.06739				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,00	
Total ASN565 SPOT									10,000,000,000,000.00	100,000,000,000	100,000,000,00	
Total For ASN565									10,000,000,000,000.00	100,000,000,000	100,000,000,00	
BAW21 On 24/03/2022 Spot Bond			5.36500	107.85547	5.36500	107.83971				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.70111	9.30000	103.67508				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	101.38984				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.51281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.90122				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.09044				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.64705				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.67500	103.27479	5.67500	103.25891				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.03834				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.29460				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.03357				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.02118				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.16500	8.16500	8.16500	107.22152				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.94004				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.21226				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			10.13500	10.13500	10.13500	112.60585				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.84852				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.93011				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.66089				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.66100				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.63830				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.06481				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.06481				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.66286				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.09605				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.06433				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.09548				0.00	0	
Total BAYA83 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 BAYA83										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.03289				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.09534				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.22081				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.25113				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.25113				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.25113				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.28251				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.25175				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.62278				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.31413				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.09986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.08000	7.08000	7.08000	108.43083				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.15911				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.53806				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.60240				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.08778				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.96500	112.37498	6.96500	112.35373				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.44355				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.72435				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.86500	104.67931	6.86500	104.65991				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.28574				0.00	40,526,400	10,131,600
Total BGL12 SPOT										0.00	40,526,400	10,131,600
Total For BGL12										0.00	40,526,400	10,131,600
BGL13 On 20/08/2021 Spot Bond			5.96500	102.73821	5.96500	102.72181				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	102.03313				0.00	0	160,000,00
Total BGL14 SPOT										0.00	0	160,000,00
Total For BGL14										0.00	0	160,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	103.81999				0.00	6,000,000,000	3,000,000,00
Total BGL15 SPOT										0.00	6,000,000,000	3,000,000,00
Total For BGL15										0.00	6,000,000,000	3,000,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.61677				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.09098				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.65266				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.94096				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.82645				0.00	442,000,000	3,143,807,90
Total BGT01 SPOT										0.00	442,000,000	3,143,807,90
Total For BGT01										0.00	442,000,000	3,143,807,90
BID08 On 30/06/2022 Spot Bond					0.00000	101.03941				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.09499				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.27971				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.70500	112.21170	5.70500	112.19427				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.87321				0.00	0	
Total BID12 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 BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.13338				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.66112				0.00	2,000,000,000	1,000,000,000
Total BID14 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BID14										0.00	2,000,000,000	1,000,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.24956				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.30070				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.60087				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.34220				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.84870				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.42200				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				0.00	0	150,000,000,000
Total BNPP08 SPOT										0.00	0	150,000,000,000
Total For BNPP08										0.00	0	150,000,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.75290				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.32823				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.64464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	99.96686				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.11674				0.00	8,700,000,000	8,700,000,000
Total BPPF20 SPOT										0.00	8,700,000,000	8,700,000,000
Total For BPPF20										0.00	8,700,000,000	8,700,000,000
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.74660				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.43352				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.16874				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.18176				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.45965				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.49478				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.16123				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.16871				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.17522				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.79249				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.03147				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			4.56500	104.52227	4.56500	104.50933				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.27124				0.00	127,591,600	31,897,900
Total CBL28 SPOT										0.00	127,591,600	31,897,900
Total For CBL28										0.00	127,591,600	31,897,900
CBL29 On 30/04/2024 Spot Bond					0.00000	99.99761				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.57500	114.73174	6.57500	114.71135				0.00	0	33,000,000
Total CCT01 SPOT										0.00	0	33,000,000
Total For CCT01										0.00	0	33,000,000
CCT02 On 12/06/2024 Spot Bond			6.92500	115.77907	6.92500	115.75741				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.45500	117.55047	7.45500	117.52670				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.87500	107.06136	8.87500	104.39648				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR38 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 CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.26939				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.14425				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.27724				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.57029				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.68584				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.45917				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.48738				0.00	177,064,400	44,266,10
Total CGR51 SPOT										0.00	177,064,400	44,266,10
Total For CGR51										0.00	177,064,400	44,266,10
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.24123				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.15953	3.14000	161.06554				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.38834				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.54168	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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.49951				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.73500	114.80936	6.73500	114.78835				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	116.67969	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.14794				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.33886				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.05481				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.56000	104.43095	5.56000	104.41512				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.22066	10.98000	103.19019				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.75859				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	122.40442	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.87318				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.88090				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.46000	104.16110	5.46000	104.14575				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.11000	168.36865	2.11000	168.35889				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.21000	133.86930	5.21000	133.85028				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.65000	131.70299	5.65000	131.68272				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.96955				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.50094				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.63332				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.16500	108.27666	6.16500	108.25850				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.48450				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.97343				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.28121				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.92975				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	59.26869	100.00000	59.13607				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	100.01416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.14232				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.71834				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.66000	105.05352	5.66000	105.03741				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.12494	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.96500	104.82898	5.96500	104.81196				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.27471				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.03199				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.25465				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.36500	116.17544	6.36500	116.15534				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.49741				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.89583				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.58305				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.61621				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.94508				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.14217				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.30667				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.19040				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.20639				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	104.22168	9.96000	104.19370				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.96810	10.01000	102.94047				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.83826				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	101.24417	9.60000	102.39825				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.97236				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.16777				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	100.00025				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	104.05563	9.20000	104.02978				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.30981				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.83151				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.39769				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	100.77999				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.73089				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.90879				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.97236				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.95725				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.46284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.30500	108.25345	8.30500	108.22912				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.07506				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.32687				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	137.26300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.18094				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.51601				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.77500	109.77974	7.77500	109.75699				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.82500	111.64506	7.82500	111.62139				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.91500	111.39341	7.91500	111.36952				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.39858				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.04304				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.86411				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.58424				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	120.77900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.06000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.51771	10.19000	102.52425				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.77500	111.96880	7.77500	111.94521				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.10931				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.90600				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.95289				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.13921				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.05621				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.00037				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.14604				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.00500	110.28026	8.00500	110.25635				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.04548				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.31100				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.05653				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.96972				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.04866				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.44368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.69885				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.02740				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.10724				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	101.11526				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.40207				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.07560				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.67173				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.04723				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.88649				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.91722				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.09402				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.91580				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.63000	138.90857	3.63000	111.84818				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.22583				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.73462				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.22583				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.07478				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.65889				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.95209				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.91722				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.91722				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	100.23672				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.14289				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.04071				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.62653				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.45907				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.21845				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.76535	9.32000	102.73964				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.31340				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.62219				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.06523				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.17252				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.10716				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 CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.73993				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	102.64868				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.01059				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.07558				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.26420				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.26328				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.24376				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	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.33256				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.02500	105.90892	6.02500	105.89155				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	99.93232				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.13820				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.70000	62.95223	11.70000	83.96607				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.90655				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.47500	103.69951	8.47500	103.67612				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.93265				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.13925				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.70683				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.09061				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.44959				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.16097				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.93297				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	99.93656				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.03949				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	99.92651				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.40438				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.16787				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.89950				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.26680				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.90111				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.93297				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.13863				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.93297				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.94691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.93297				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	99.96435				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.07153				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.71744				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.65847				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.91453				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.94958				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.20000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	108.76600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	132.00400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.62202				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.79021				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.91876				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.40922				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.94699				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.25746				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.92543				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.01437				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.21025	138.94631	4.21025	112.90497				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.21025	138.94631	4.21025	112.90570				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.41006				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	99.92382				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.91952				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.95499				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.88083				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.52265				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	99.92242				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.97918				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.84121				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.86563				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.04412				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.00445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.03331				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.03309				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.90371				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.70935				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.90378				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	99.95994				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.35398				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.71841				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.01945				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.87937				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.30411				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	103.83207				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.02720				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.05037				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	86.48841				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	82.42113				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.57124				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	88.46608				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	89.84822				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.91737				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.97398				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.88221				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	80.50256				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.75236				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.86729				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.03692				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.88831				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.88831				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.88831				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	79.51510				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.54558				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.87490				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.48617				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	78.81681				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.98865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.54568				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.81357				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.81357				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.81357				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.82883				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.82883				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.82883				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.11554				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.18561				0.00	0	
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	83.84448				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.10697				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000,000.00		7,400,000,000	7,400,000,000
Total CLN735 SPOT									10,000,000,000,000.00		7,400,000,000	7,400,000,000
Total For CLN735									10,000,000,000,000.00		7,400,000,000	7,400,000,000
CLN81 On 18/04/2028 Spot Bond			7.08000	108.45156	7.08000	108.43083				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.97001				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.36500	112.49007	7.36500	112.46772				0.00	0	13,002,000,000
Total COJ05 SPOT										0.00	0	13,002,000,000
Total For COJ05										0.00	0	13,002,000,000
COJ07 On 23/03/2021 Spot Bond			5.14000	104.87310	5.14000	104.85842				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.92500	112.30923	8.92500	112.28230				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.14500	113.83389	6.14500	113.81496				0.00	0	69,100,000,000
Total COJG01 SPOT										0.00	0	69,100,000,000
Total For COJG01										0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.80000	107.89189	6.80000	107.87207				0.00	0	34,000,000
Total COT01 SPOT										0.00	0	34,000,000
Total For COT01										0.00	0	34,000,000
COT02 On 03/04/2028 Spot Bond			9.33500	108.21867	9.33500	108.19155				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			9.42500	102.05283	9.42500	102.02701				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.16500	9.16500	9.16500	108.30105				0.00	0	
Total CPV01 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 CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.87440				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.90372				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.91230				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.70901				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.63988				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.31219				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.05493				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.87915				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.79854				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.04907				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.09742				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.90490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.94142			0.00	0	60,000,00
Total DSY02 SPOT									0.00	0	60,000,00
Total For DSY02									0.00	0	60,000,00
DSY03 On 21/11/2024 Spot Bond			8.17500	8.17500	8.17500	109.73345			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.41046			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.89666			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.91500	102.48872	5.91500	102.47244			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.28000	111.68411	6.28000	111.66534		881,262,352,000.00	140,328,400	99,381,50	
Total DV23 SPOT								881,262,352,000.00	140,328,400	99,381,50	
Total For DV23								881,262,352,000.00	140,328,400	99,381,50	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.99281	100.00000	31.92238		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	31.99281	100.00000	31.92238		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.83500	110.43572	5.83500	110.41847		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	99.94858	9.69000	99.92289		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.94858	9.69000	99.92289		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.02000	95.13529	11.02000	95.10756		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	99.94647	10.10000	99.91971		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94647	10.10000	99.91971		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.11142				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.41183				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.98496				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.52577				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.50325				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.13955				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.31377				0.00	2,500,000,000	2,500,000,000
Total DVF26 SPOT										0.00	2,500,000,000	2,500,000,000
Total For DVF26										0.00	2,500,000,000	2,500,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	98.99662				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.94925				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.96065				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.53345				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19199				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.06086				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.20289				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.88914				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.88343				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.52524	4.68000	104.51213				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.37000	108.67031	5.37000	108.65441				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.27500	114.37520	6.27500	114.35568				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29000	104.26630	5.29000	104.25126				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01000	92.11635	5.01000	92.10378				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	131.68304	2.25000	131.67491				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.27500	138.25798	4.34500	137.62409				0.00	0	
Total EL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.35700	123.37156	4.35700	123.35687				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.40000	119.27471	4.40000	119.26037				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	105.74690	4.94000	105.73274				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.98000	94.12268	4.98000	94.10989				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	131.68304	2.25000	131.67491				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	145.29595				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.97753				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.11947				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.17895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	109.58707				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	107.93373				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	100.24590				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	101.67797				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.40652				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.34500	105.00633	5.34500	104.99101				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			8.49500	107.15500	8.49500	107.13038				0.00	0	36,204,600,00
Total EMM03 SPOT										0.00	0	36,204,600,00
Total For EMM03										0.00	0	36,204,600,00
EMM04 On 16/05/2028 Spot Bond			10.62000	10.62000	10.62000	98.02832				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.97000	10.97000	10.97000	102.54252				0.00	0	673,166,50
Total EMM05 SPOT										0.00	0	673,166,50
Total For EMM05										0.00	0	673,166,50
EMM06 On 23/06/2025 Spot Bond			8.57500	107.50153	8.57500	104.90035				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.57500	8.57500	8.57500	106.43922				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			11.17000	11.17000	11.17000	79.75442				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.03000	10.03000	10.03000	103.96611				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.17000	11.17000	11.17000	97.91971				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.20063				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.11130				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.96005				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.98872				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.93791				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.91215				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.10177				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.15599				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.81761				0.00	0	
Total EPFC46 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 EPFC46									0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.02327			0.00	0	
Total EPFC47 SPOT									0.00	0	
Total For EPFC47									0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.02946			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.05974			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.41450			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.03435			0.00	0	20,000,00
Total EQT005 SPOT									0.00	0	20,000,00
Total For EQT005									0.00	0	20,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.21488			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.97232			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.97362			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.97019			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.97335			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.97201			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.97408			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.97469				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.97068				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.67500	108.43772	5.67500	108.42095			45,808,600,000,000.00	8,072,000,000	8,817,100,00	
Total ES23 SPOT									15,808,600,000,000.00	8,072,000,000	8,817,100,00	
Total For ES23									15,808,600,000,000.00	8,072,000,000	8,817,100,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.59479	10.00000	100.56768				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.68500	103.62881	7.68500	103.60734			45,781,784,409,000.00	5,957,291,400	5,491,827,00	
Total ES26 SPOT									15,781,784,409,000.00	5,957,291,400	5,491,827,00	
Total For ES26									15,781,784,409,000.00	5,957,291,400	5,491,827,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.94043	7.85000	102.91865				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			10.95500	79.88842	11.05000	79.33549			5,719,031,458,000.00	522,047,600	3,553,484,50	
Total ES33 SPOT									5,719,031,458,000.00	522,047,600	3,553,484,50	
Total For ES33									5,719,031,458,000.00	522,047,600	3,553,484,50	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.18181	7.50000	103.16083				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.60000	78.36092	11.60000	78.33666			26,338,792,960,000.00	2,270,585,600	4,056,659,30	
Total ES42 SPOT									16,338,792,960,000.00	2,270,585,600	4,056,659,30	
Total For ES42									16,338,792,960,000.00	2,270,585,600	4,056,659,30	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.64135	8.50000	102.61789				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	100.38414				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX04 On 13/06/2022 Spot Bond					0.00000	101.03938				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.97052				0.00	0	20,000,00
Total EXX05 SPOT										0.00	0	20,000,00
Total For EXX05										0.00	0	20,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.89613				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.31946				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.90319				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.26000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.53863				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.43260				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.69500	5.69500	5.69500	103.27581				0.00	0	
Total FRB14 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 FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.64964				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	101.09531				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.63500	105.08368	6.63500	105.06477				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.00844				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.41910				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.77764				0.00	2,460,000,000	820,000,000
Total FRB22 SPOT										0.00	2,460,000,000	820,000,000
Total For FRB22										0.00	2,460,000,000	820,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.49928				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.02690				0.00	110,000,000	55,000,000
Total FRB24 SPOT										0.00	110,000,000	55,000,000
Total For FRB24										0.00	110,000,000	55,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.36156				0.00	20,400,000,000	10,200,000,000
Total FRB25 SPOT										0.00	20,400,000,000	10,200,000,000
Total For FRB25										0.00	20,400,000,000	10,200,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.13937				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.27500	110.15129	8.27500	110.12676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.77241				0.00	146,366,000	2,036,591,50
Total FRB28 SPOT										0.00	146,366,000	2,036,591,50
Total For FRB28										0.00	146,366,000	2,036,591,50
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.87310	1.16500	169.86765				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	312.34404				0.00	0	490,000,00
Total FRBI23 SPOT										0.00	0	490,000,00
Total For FRBI23										0.00	0	490,000,00
FRBI25 On 31/01/2025 Spot Bond			2.47500	2.47500	2.47500	148.28570				0.00	0	1,001,000,00
Total FRBI25 SPOT										0.00	0	1,001,000,00
Total For FRBI25										0.00	0	1,001,000,00
FRBI28 On 31/03/2028 Spot Bond			4.13500	189.84783	4.13500	189.82646				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	100.59140				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	213.05652				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.81000	81.74820	5.81000	81.73535				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.27000	88.72808	5.27000	88.71533				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			3.81000	3.81000	3.81000	141.02627				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	93.71273				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			2.22000	168.19486	2.22000	168.18459				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.08000	166.84551	3.08000	166.83142				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.97250				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.27169				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.68755				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.06475				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.27096				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	100.41462				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	102.84114	9.80000	102.81396				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	101.01166				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.17252				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.98009				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	110.82606				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.07782				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.91477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.85076				0.00	0	63,550,00
Total FRC286 SPOT										0.00	0	63,550,00
Total For FRC286										0.00	0	63,550,00
FRC286 On 20/12/2022 Spot Bond					0.00000	100.85345				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.30977				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.38872				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.38112				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.00014				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.00015				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.13248				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.56787				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.64298				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.41238				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

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 06/11/2023 Spot Bond					0.00000	100.12914				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 27/02/2023 Spot Bond					0.00000	101.07457				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	102.16406				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.83510				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.96170				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.97000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.89000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	101.05628				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	111.95000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	99.82858				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	101.03388				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	100.27461				0.00	0	
Total FRC317 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.46136				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.05611				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.08061				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.97222				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.61315				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.40028				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.64443				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.12006				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.10183				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.45366				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.87931				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.28614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.73965				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.44379				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.04032				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.61854				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.79539				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.25120				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	99.97512				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.87323				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.48730				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.17526				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.13517				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	101.26326				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.31008				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.29396				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.26647				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.26513				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.79730				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.29855				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.72537				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.29901				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.29199				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.19371				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.07922				0.00	0	
Total FRC358 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 FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.08945				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.17599				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.27015				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.30156				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.68000	96.81937	4.68000	96.80700				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.91000	105.17794	4.91000	105.16385				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.62923				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.16284				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.83034				0.00	0	1,000,000.00
Total FRJ22 SPOT										0.00	0	1,000,000.00
Total For FRJ22										0.00	0	1,000,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28054				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.63501				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.53131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.08223				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41753				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.57451				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	92.19431				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	106.27777				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.72749				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.28549				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97000	104.35173	4.97000	104.33757				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.98000	207.86013	4.98000	207.83199				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.11000	102.45395	5.11000	102.43968				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	207.21552				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.36000	143.43967	3.36000	143.42647				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.54580	3.70500	123.53327				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.91000	105.17794	4.91000	105.16385				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.13000	204.80021	5.13000	204.77167				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.18000	203.79238	5.18000	203.76372				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.89000	182.05625	2.89000	145.98382				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.21000	203.19057	5.21000	203.16184				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.11000	102.45395	5.11000	102.43968				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.88500	181.10583	4.88500	181.08179				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.86000	92.96762	5.86000	92.95280				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.77500	182.35855	4.77500	182.33490				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.83500	181.67402	4.83500	181.65017				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.72000	193.28315	5.72000	193.25319				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.81000	93.56601	5.81000	93.55123				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	102.43968				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09000	102.72250	5.09000	102.70825				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.64500	183.85193	4.64500	183.82872				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.49000	197.67664	5.49000	197.64721				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.77500	182.35855	4.77500	182.33490				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.77500	182.35855	4.77500	182.33490				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.06500	179.07720	5.06500	179.05258				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.66000	141.83536	3.66000	141.82115				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.66950	1.92000	168.66058				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.12500	178.40682	5.12500	178.38200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.16500	177.96149	5.16500	177.93656				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.63000	141.99487	3.63000	141.98075				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.64000	183.90964	4.64000	183.88645				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.17500	5.17500	5.17500	177.82540				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	15.59906				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.93252				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.41294				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.45476				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.90920				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	100.81834				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	148.85981				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	167.60393				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.68593				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	159.68727				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	128.23374				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.84663				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.13611				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.15643				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.04351				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.18137				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS202										0.00	0	
FRS202 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	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.49892				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.95896				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	124.24939				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	118.11353				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 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	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.75111				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.13767				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.87323				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	100.45019				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	99.99995				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	
FRS232 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	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

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 ^t On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.76342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ^t 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 ⁱ 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 ^t On 13/10/2023 Spot Bond					0.00000	110.20534				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ^t On 23/10/2025 Spot Bond					0.00000	106.23359				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ^t On 31/03/2032 Spot Bond					0.00000	100.60388				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ⁱ On 04/12/2022 Spot Bond					0.00000	101.38434				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ⁱ 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 ⁱ On 09/12/2023 Spot Bond					0.00000	101.68922				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁱ On 29/12/2025 Spot Bond					0.00000	101.80472				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ^t On 20/12/2021 Spot Bond					0.00000	100.43081				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ^t On 19/01/2024 Spot Bond					0.00000	100.67720				0.00	0	
Total FRS246 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 FRS246									0.00	0	
FRS24 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	
FRS24 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	
FRS25 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	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.06703			0.00	0	
Total FRS251 SPOT									0.00	0	
Total For FRS251									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	313.97009			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	316.11514	1.80000	316.09958			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	316.09958			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.88113	1.16000	169.87568			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.88113	1.16000	169.87568			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.16634			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81000	98.15759	4.81000	98.14470			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.50000	69.70657	4.50000	104.09735			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	146.58991				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	145.05279				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	307.52796				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.88500	4.88500	4.88500	109.08227				0.00	0	2,000,00
Total FRX23 SPOT										0.00	0	2,000,00
Total For FRX23										0.00	0	2,000,00
FRX24 On 10/12/2024 Spot Bond			5.52500	119.73698	5.52500	119.71906				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.87500	115.51703	5.87500	115.49855				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.57500	117.14930	6.57500	117.12848		476,438,307,500.00			72,462,100	314,344,60
Total FRX26 SPOT								476,438,307,500.00			72,462,100	314,344,60
Total For FRX26								476,438,307,500.00			72,462,100	314,344,60
FRX27 On 07/03/2027 Spot Bond			6.81500	121.06443	6.81500	121.04203				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.08500	117.90020	7.08500	117.87752				0.00	0	6,000,00
Total FRX28 SPOT										0.00	0	6,000,00
Total For FRX28										0.00	0	6,000,00
FRX30 On 31/01/2030 Spot Bond			8.01000	111.39513	8.01000	111.37096				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			8.53000	106.31857	8.53000	111.03798				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			8.28000	120.07446	8.28000	120.04769				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.51500	80.81886	10.51500	80.79611				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.47060				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.72478				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.90927				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.91925				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.91396				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.91075				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.90980				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.38665				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.64338				0.00	3,200,000,000	1,600,000,000
Total GBL05 SPOT										0.00	3,200,000,000	1,600,000,000
Total For GBL05										0.00	3,200,000,000	1,600,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.03108				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.19733				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.99628				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.06627				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.54424				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04000	107.65004	4.04000	107.63822				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.36695				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.03080				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.32036				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.53982				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.84500	113.86817	5.84500	113.85014				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.94166				0.00	200,000,000	100,000,000
Total GRT19 SPOT										0.00	200,000,000	100,000,000
Total For GRT19										0.00	200,000,000	100,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.49784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.22500	107.84671	8.22500	107.82284				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.39849				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.50693				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.74719				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.30246				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.87178				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.30951				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.85884				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.89538				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.43529				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.03351				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	97.90923				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.46095				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.82890				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.78284				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.66852				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20460				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.57977				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.07788				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.90472				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.84129				0.00	3,600,000,000	900,000,000
Total GRT45 SPOT										0.00	3,600,000,000	900,000,000
Total For GRT45										0.00	3,600,000,000	900,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.79816				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.72906				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.69177				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.77007				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.24059				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.61040				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.05515				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.11799				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.73709				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.02024				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.46317				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.19963				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.05085				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.01894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.71487				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.67094				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.65846				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	311.23241	2.40000	311.21202				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	315.50129				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.53000	109.99174	9.53000	109.96391				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.01000	76.33204	5.01000	96.63721				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.11000	87.56509	11.11000	87.53895				0.00	0	4,950,000,00
Total HWAY34 SPOT										0.00	0	4,950,000,00
Total For HWAY34										0.00	0	4,950,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.58921	100.00000	9.56776				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.17000	86.78155	11.17000	86.75550				0.00	0	5,428,000,00
Total HWAY35 SPOT										0.00	0	5,428,000,00
Total For HWAY35										0.00	0	5,428,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.58829	100.00000	9.56684				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.60529			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.40925			0.00	0	10,000,000,00
Total HWF12 SPOT									0.00	0	10,000,000,00
Total For HWF12									0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.04407			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.19000	149.89979	2.21000	149.77748		23,218,818,000,000.00	10,602,200,000	323,264,000,00	
Total I2025 SPOT								23,218,818,000,000.00	10,602,200,000	323,264,000,00	
Total For I2025								23,218,818,000,000.00	10,602,200,000	323,264,000,00	
I2029 On 31/03/2029 Spot Bond			3.57000	107.20231	3.57000	107.19189		71,654,898,000,000.00	20,071,400,000	206,819,750,00	
Total I2029 SPOT								71,654,898,000,000.00	20,071,400,000	206,819,750,00	
Total For I2029								71,654,898,000,000.00	20,071,400,000	206,819,750,00	
I2033 On 28/02/2033 Spot Bond			4.18000	101.91430	4.18000	101.90265		260,873,800,000,000.00	62,410,000,000	155,631,659,30	
Total I2033 SPOT								260,873,800,000,000.00	62,410,000,000	155,631,659,30	
Total For I2033								260,873,800,000,000.00	62,410,000,000	155,631,659,30	
I2038 On 31/01/2038 Spot Bond			4.21500	115.34138	4.21000	115.40535		458,043,207,000,000.00	108,669,800,000	352,230,932,40	
Total I2038 SPOT								458,043,207,000,000.00	108,669,800,000	352,230,932,40	
Total For I2038								458,043,207,000,000.00	108,669,800,000	352,230,932,40	
I2046 On 31/03/2046 Spot Bond			4.29000	104.63313	4.29000	104.62094		738,573,838,000,000.00	638,362,200,000	333,197,990,70	
Total I2046 SPOT								738,573,838,000,000.00	638,362,200,000	333,197,990,70	
Total For I2046								738,573,838,000,000.00	638,362,200,000	333,197,990,70	
I2050 On 31/12/2050 Spot Bond			4.28000	106.20714	4.27000	106.39435		280,213,312,000,000.00	65,470,400,000	391,768,683,30	
Total I2050 SPOT								280,213,312,000,000.00	65,470,400,000	391,768,683,30	
Total For I2050								280,213,312,000,000.00	65,470,400,000	391,768,683,30	
IBL101 On 24/05/2022 Spot Bond			5.68000	5.68000	5.68000	106.17108		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.97572		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.52000	310.26706	2.52000	310.24573		0.00	0		
Total IBL109 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 IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.62495				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.91269				0.00	0	20,000,000,00
Total IBL113 SPOT										0.00	0	20,000,000,00
Total For IBL113										0.00	0	20,000,000,00
IBL114 On 21/05/2022 Spot Bond					0.00000	100.05366				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.90832				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.98713				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.60702				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.49273				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.13627				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.46923				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.04147				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.75526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.38684				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.90216				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.90883				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.02861				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.96441				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.91311				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.91356				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.82541				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.85042				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.65884				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.94357				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.98844				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	103.40948				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.95185				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.33300				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.30837				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.31850				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	96.49294				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	200,000,000,000	200,000,000,000	
Total IBL160 SPOT									10,000,000,000,000.00	200,000,000,000	200,000,000,000	
Total For IBL160									10,000,000,000,000.00	200,000,000,000	200,000,000,000	
IBL161 On 15/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total IBL161 SPOT									0.00	0		
Total For IBL161									0.00	0		
IBL36 On 31/01/2022 Spot Bond			1.27000	1.27000	1.27000	169.69899			254,000,000,000.00	200,000,000	200,000,000	
Total IBL36 SPOT									254,000,000,000.00	200,000,000	200,000,000	
Total For IBL36									254,000,000,000.00	200,000,000	200,000,000	
IBL60 On 17/02/2024 Spot Bond			6.32500	110.56897	6.32500	110.55027			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	100.41401			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.24178	1.56000	169.23450			0.00	0	6,000,00
Total IBL67 SPOT									0.00	0	6,000,00
Total For IBL67									0.00	0	6,000,00
IBL78 On 25/11/2022 Spot Bond			4.75500	111.15220	4.75500	111.13777			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.09122			0.00	0	37,000,000,00
Total IBL86 SPOT									0.00	0	37,000,000,00
Total For IBL86									0.00	0	37,000,000,00
IBL88 On 20/05/2021 Spot Bond			4.56500	103.95091	4.56500	103.93806			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	83.80655	100.00000	83.62397			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	101.27961			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.52310			0.00	0	13,000,000,00
Total IBL95 SPOT									0.00	0	13,000,000,00
Total For IBL95									0.00	0	13,000,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.86663			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.44500	109.00141	7.44500	108.97939		1,861,250,000,000.00	250,000,000	299,000,00	
Total IDCG06 SPOT								1,861,250,000,000.00	250,000,000	299,000,00	
Total For IDCG06								1,861,250,000,000.00	250,000,000	299,000,00	
IDCG08 On 13/05/2030 Spot Bond			9.52000	113.55334	9.52000	113.87884		0.00	0	0	
Total IDCG08 SPOT								0.00	0	0	
Total For IDCG08								0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.01790		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.04500	114.71132	8.04500	114.68647				0.00	0	3,000,00
Total IDCG11 SPOT										0.00	0	3,000,00
Total For IDCG11										0.00	0	3,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.27266				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.17787				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.03783				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.73881				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.38978				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.10173				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.85194				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.24836				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.80459				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.16876				0.00	0	10,000,00
Total IDCG21 SPOT										0.00	0	10,000,00
Total For IDCG21										0.00	0	10,000,00
Total IDCG22 SPOT										0.00	0	10,000,00
Total For IDCG22										0.00	0	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	100.36749				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.90459				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.92500	107.53804	6.92500	107.51793				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.42000	103.50641	5.42000	103.49117				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	101.16009				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.92603				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.64293				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.45908				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.90561				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.84000	99.90639	6.84000	99.92509				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	104.44398				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.56222				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.91427				0.00	4,800,000,000	1,200,000,000
Total IPF16 SPOT										0.00	4,800,000,000	1,200,000,000
Total For IPF16										0.00	4,800,000,000	1,200,000,000
IPF18 On 22/12/2021 Spot Bond					0.00000	100.81286				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.82784				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.48141				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.93807				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.14822				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.45961				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.08727				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.08870				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.71216				0.00	0	65,000,000

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 IPF30 SPOT										0.00	0	65,000,00
Total For IPF30										0.00	0	65,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.02640				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.63899				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.92930				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.08039				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	100.12079	2.75000	100.11323				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	173.90246	5.53500	173.87637				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.84000	99.90639	6.84000	99.92509				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.17970				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.52972				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.17294				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			3.66000	3.66000	3.66000	165.92819			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.51659			0.00	420,000,000	420,000,000
Total IV040 SPOT									0.00	420,000,000	420,000,000
Total For IV040									0.00	420,000,000	420,000,000
IV041 On 29/09/2021 Spot Bond			7.68500	107.12931	7.68500	107.10700			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.74075			0.00	80,000,000	80,000,000
Total IV042 SPOT									0.00	80,000,000	80,000,000
Total For IV042									0.00	80,000,000	80,000,000
IV043 On 21/11/2021 Spot Bond			7.70000	7.70000	7.70000	106.42969			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.30182			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.28962	2.16000	168.27962			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.99590			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.65094			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.43500	174.98888	5.43500	174.96308			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.71100			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.86500	99.97306	10.86500	99.94465			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			6.18000	105.67901	6.18000	105.66134			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.79124			0.00	0	184,500,00
Total IVC097 SPOT									0.00	0	184,500,00
Total For IVC097									0.00	0	184,500,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.81083			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.79777			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.17517			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.83000	103.36605	5.83000	103.34979			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.01536			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.98329			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.44468			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.27447			0.00	0	
Total IVC136 SPOT									0.00	0	
Total For IVC136									0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.23352			0.00	0	
Total IVC137 SPOT									0.00	0	
Total For IVC137									0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.62314			0.00	0	

Contract 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	101.06989				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.61148				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.66255				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.79691				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.45645				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.40777				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.25651				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	100.34170				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.67876				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	100.93071				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.88685				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.71368				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.94557				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.47802				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.03711				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.68018				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.57433				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.50520				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.50520				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.05052				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.04154				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	101.00756				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.86433				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.66687				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.14437	7.40000	101.12417				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.13052				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.23814				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.97072				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.91897				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.93511				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	99.91350				0.00	0	
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	99.85951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				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	99.76248				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	99.67925				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	99.60214				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	99.52514				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	99.44827				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	99.36380				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	99.20878				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	99.13145				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	99.05424				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.97715				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ042 On 20/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				430,000,000,000,000.00	44,300,000,000	44,300,000,00
Total IVZ042 SPOT										10,000,000,000,000.00	44,300,000,000	44,300,000,00
Total For IVZ042										10,000,000,000,000.00	44,300,000,000	44,300,000,00
IVZ043 On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	25,000,000,000	25,000,000,00
Total IVZ043 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000,00
Total For IVZ043										10,000,000,000,000.00	25,000,000,000	25,000,000,00
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.06402				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.65848				0.00	1,500,000,000	6,500,000,00
Total KAP006 SPOT										0.00	1,500,000,000	6,500,000,00
Total For KAP006										0.00	1,500,000,000	6,500,000,00
KAP007 On 26/10/2021 Spot Bond			6.41500	105.68863	6.41500	105.67029				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.40843				0.00	0	2,000,000,00
Total KAP012 SPOT										0.00	0	2,000,000,00
Total For KAP012										0.00	0	2,000,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.83272				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.39537				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.59510				0.00	0	2,000,000,00
Total KAP015 SPOT										0.00	0	2,000,000,00
Total For KAP015										0.00	0	2,000,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	99.90023				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.43201				0.00	0	
Total KAP017 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 KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.32983				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.01500	132.01415	8.01500	131.98550				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.92341				0.00	0	16,119,816,00
Total LBK15 SPOT										0.00	0	16,119,816,00
Total For LBK15										0.00	0	16,119,816,00
LBK18 On 22/03/2022 Spot Bond					0.00000	94.80076				0.00	0	8,679,000,00
Total LBK18 SPOT										0.00	0	8,679,000,00
Total For LBK18										0.00	0	8,679,000,00
LBK20 On 08/06/2022 Spot Bond			6.64500	106.32510	6.64500	106.30601				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.25131				0.00	201,133,200	7,327,439,30
Total LBK23 SPOT										0.00	201,133,200	7,327,439,30
Total For LBK23										0.00	201,133,200	7,327,439,30
LBK24 On 10/10/2024 Spot Bond			8.66500	108.61252	8.66500	108.58721				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.94604				0.00	2,940,000,000	2,940,000,00
Total LBK26 SPOT										0.00	2,940,000,000	2,940,000,00
Total For LBK26										0.00	2,940,000,000	2,940,000,00
LBK27 On 23/03/2023 Spot Bond					0.00000	95.33051				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.60000	97.69715	11.60000	97.66673				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.71500	101.86760	9.71500	101.84105				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.46624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.82288				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.10633				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.61363				0.00	0	8,880,000,00
Total LBK33 SPOT										0.00	0	8,880,000,00
Total For LBK33										0.00	0	8,880,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	94.98762				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.53393				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.36821				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.06289				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.21500	109.85280	6.21500	109.83434				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	101.90390				0.00	0	10,000,00
Total LGL07 SPOT										0.00	0	10,000,00
Total For LGL07										0.00	0	10,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.22537				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40906				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	99.86791				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.12930				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.00021				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.29443				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.80181				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.79652				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.40697				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.90413				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.90130				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.76938				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.06424				0.00	0	
Total MBF059 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 MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.26724				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.11637				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.74302				0.00	3,200,000,000	800,000,000
Total MBF065 SPOT										0.00	3,200,000,000	800,000,000
Total For MBF065										0.00	3,200,000,000	800,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.89897				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.97845				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.97655				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.11376				0.00	0	3,500,000,000
Total MBP038 SPOT										0.00	0	3,500,000,000
Total For MBP038										0.00	0	3,500,000,000
MBP03 On 23/02/2021 Spot Bond					0.00000	99.90864				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.89780				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.44271				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.37705				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.25592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.63847				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.77354				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.33393				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.01072				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.63849				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.65184				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.35511				0.00	10,000,000,000	10,000,000,000
Total MBP050 SPOT										0.00	10,000,000,000	10,000,000,000
Total For MBP050										0.00	10,000,000,000	10,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.93169				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.99000	104.61772	4.99000	104.60349				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.95500	6.95500	6.95500	116.61091				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.46500	107.73375	5.46500	107.71771				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49844				0.00	185,000,000	185,000,00
Total MMIG06 SPOT										0.00	185,000,000	185,000,00
Total For MMIG06										0.00	185,000,000	185,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.39603				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.04287				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.57500	109.66047	7.57500	109.63807				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			100.00000	8.13244	100.00000	0.17838				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.52076				0.00	0	265,000,00
Total MTN07 SPOT										0.00	0	265,000,00
Total For MTN07										0.00	0	265,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.38855				0.00	180,054,800	45,013,70
Total MTN09 SPOT										0.00	180,054,800	45,013,70
Total For MTN09										0.00	180,054,800	45,013,70
MTN10 On 11/10/2024 Spot Bond					0.00000	99.52269				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.90363				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.51379				0.00	4,000,000,000	1,000,000,00
Total MTN12 SPOT										0.00	4,000,000,000	1,000,000,00
Total For MTN12										0.00	4,000,000,000	1,000,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	98.97311				0.00	0	
Total MTN13 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 MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02060				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.02330				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.39968				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.96682				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.60615				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.00788				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.82449				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.25216				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.28757				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.52500	103.43658	7.52500	103.41548				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.31052				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.05806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	99.89745				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.89938				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.89938				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.89183				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.62801				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.42190				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.88843				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.14754				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.57034				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.77100				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond					0.00000	100.99527				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.18576				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.36081				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.68500	106.25824	5.68500	106.24179				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.26500	108.93531	6.26500	108.91675				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.45500	109.26625	8.45500	109.24125				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.36608				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.38060				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.23923				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35920				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.28586				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.56500	104.19751	5.56500	104.18171				0.00	0	
Total NBK12A 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									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.86257	9.38000	103.83610			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.83000	114.89155	5.83000	114.87332			0.00	0	1,100,00
Total NBK13A SPOT									0.00	0	1,100,00
Total For NBK13A									0.00	0	1,100,00
NBK14 On 25/06/2021 Spot Bond			4.71500	102.92978	4.71500	102.91671			0.00	0	1,000,00
Total NBK14A SPOT									0.00	0	1,000,00
Total For NBK14A									0.00	0	1,000,00
NBK15 On 11/02/2022 Spot Bond			5.13000	103.59630	5.13000	103.58181			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.57500	113.75708	5.57500	113.73980			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.34500	118.88273	6.34500	118.86233			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			5.66000	106.90213	5.66000	106.88574			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.33500	120.02240	6.33500	120.00184			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.78462			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.37500	117.17932	7.37500	117.15587		60,165,250,000,000.00	8,158,000,000	8,398,000,00	
Total NBK21A SPOT								60,165,250,000,000.00	8,158,000,000	8,398,000,00	
Total For NBK21A								60,165,250,000,000.00	8,158,000,000	8,398,000,00	
NBK22 On 19/11/2022 Spot Bond			4.75500	111.30560	4.75500	111.29116			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.06000	121.46573	6.06000	121.44571			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.10000	122.96121	7.10000	122.93751			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.05305			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.22500	5.22500	5.22500	110.16464		1,358,500,000,000.00		260,000,000	260,000,00
Total NBK25A SPOT								1,358,500,000,000.00	260,000,000	260,000,00	
Total For NBK25A								1,358,500,000,000.00	260,000,000	260,000,00	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.07912			0.00	987,530,000	987,530,00
Total NBK25B SPOT									0.00	987,530,000	987,530,00
Total For NBK25B									0.00	987,530,000	987,530,00
NBK26 On 10/05/2023 Spot Bond			100.00000	27.95180	100.00000	27.88925			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.37564			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.28500	119.55441	7.28500	119.53078			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.16000	111.45963	5.16000	111.44394			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.44500	118.86338	6.44500	118.84256			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.79000	110.28731	5.79000	110.27021		2,026,500,000,000.00		350,000,000	350,000,00
Total NBK30A SPOT								2,026,500,000,000.00	350,000,000	350,000,00	
Total For NBK30A								2,026,500,000,000.00	350,000,000	350,000,00	
NBK30 On 18/02/2021 Spot Bond					0.00000	99.96923			0.00	0	3,212,800,00
Total NBK30B SPOT									0.00	0	3,212,800,00
Total For NBK30B									0.00	0	3,212,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.17500	113.20010	5.17500	113.18413				0.00	0	2,010,000,00
Total NBK31A SPOT										0.00	0	2,010,000,00
Total For NBK31A										0.00	0	2,010,000,00
NBK311 On 17/02/2023 Spot Bond					0.00000	101.67933				0.00	37,380,000,000	18,690,000,00
Total NBK31B SPOT										0.00	37,380,000,000	18,690,000,00
Total For NBK31B										0.00	37,380,000,000	18,690,000,00
NBK341 On 10/05/2021 Spot Bond					0.00000	100.13841				0.00	0	10,201,000,00
Total NBK34B SPOT										0.00	0	10,201,000,00
Total For NBK34B										0.00	0	10,201,000,00
NBK351 On 10/05/2023 Spot Bond					0.00000	101.76769				0.00	0	7,227,000,00
Total NBK35B SPOT										0.00	0	7,227,000,00
Total For NBK35B										0.00	0	7,227,000,00
NBK361 On 10/05/2026 Spot Bond					0.00000	101.57584				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.68230				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.25000	9.25000	9.25000	72.09303				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.51659				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.56052				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	101.50800				0.00	10,800,000,000	12,851,000,00
Total NBK43B SPOT										0.00	10,800,000,000	12,851,000,00
Total For NBK43B										0.00	10,800,000,000	12,851,000,00
NBK441 On 15/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK451 On 15/02/2023 Spot Bond					0.00000	101.02458				0.00	0	
Total NBK45B 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 NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.05373				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.50773				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.16691				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.46136				0.00	800,000,000	1,557,000,00
Total NBK49B SPOT										0.00	800,000,000	1,557,000,00
Total For NBK49B										0.00	800,000,000	1,557,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.32388				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.49172				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.63565				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.84000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.15401				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.62038				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.19081				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.28764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.54945				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.39638				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.50777				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.02752				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.87331				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			8.42000	110.35378	8.42000	110.32863				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86567				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.45500	109.73336	8.45500	109.70826				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.87331				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88541				0.00	0	
Total NCLN90 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.90066				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.83265				0.00	5,000,000,000	5,190,000,000
Total NEDT1A SPOT										0.00	5,000,000,000	5,190,000,000
Total For NEDT1A										0.00	5,000,000,000	5,190,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.05236				0.00	3,560,000,000	1,780,000,000
Total NEDT1B SPOT										0.00	3,560,000,000	1,780,000,000
Total For NEDT1B										0.00	3,560,000,000	1,780,000,000
NET53 On 17/04/2021 Spot Bond					0.00000	100.40203				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.95378				0.00	0	3,630,000,000
Total NGL01 SPOT										0.00	0	3,630,000,000
Total For NGL01										0.00	0	3,630,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.37640				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.05799				0.00	8,800,000,000	4,000,000,000
Total NGL02 SPOT										0.00	8,800,000,000	4,000,000,000
Total For NGL02										0.00	8,800,000,000	4,000,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.76789				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.84903				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.04336				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.36905				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.29917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.55596				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.12466				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.28931				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.48803				0.00	1,000,000,000	1,000,000,000
Total NGT103 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NGT103										0.00	1,000,000,000	1,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.53909				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.74728				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.23599				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	99.91402				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.49624	13.50000	103.45915				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.41449				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.57385				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	100.40920				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.82575				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.27317				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.90292				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.19572				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.08222				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.27961				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.80619				0.00	1,400,000,000	700,000,000
Total NHM018 SPOT										0.00	1,400,000,000	700,000,000
Total For NHM018										0.00	1,400,000,000	700,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	99.79903				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.80568				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.76372				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	189.70672				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	145.57221				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	104.86224				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			4.96000	4.96000	4.96000	104.47473				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	144.99824				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			3.46000	3.46000	3.46000	142.88904				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	194.01119				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.93500	192.26023	3.93500	192.23963				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.07500	102.92449	5.07500	102.91023				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.70556				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	102.97136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.04888				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.33498				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.76968				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.85155				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.97049				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	99.88466				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.99260				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.58681				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.40809				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.11681				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	99.89744				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.07835				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	136.22747				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.00034				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	136.02974				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.91109				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.95001				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.65094				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.25117				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.71286				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.58991				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.33119				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.00162				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.61552				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.40000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.57000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	107.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	106.65513				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.15026				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.14933				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	104.32537				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.11673				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.96275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.82127				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.41378				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 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	104.32537				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.50814				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.84223				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.82228				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.59677				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.19320				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19557				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.11497				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.89122				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	112.08353				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.28756				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	101.22999				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.99462				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	114.27778				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	101.02908				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			6.33500	113.03317	6.33500	113.01370				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			2.65000	196.81423	2.65000	196.79998				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			8.69500	122.40317	8.69500	122.37456				0.00	0	2,095,90
Total NRA028 SPOT										0.00	0	2,095,90
Total For NRA028										0.00	0	2,095,90
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	14.73379	100.00000	14.70100				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	101.22415				0.00	0	100,000,00
Total NTC21 SPOT										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
Total For NTC21										0.00	0	100,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.02820				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.73909				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.21721				0.00	200,000,000	200,000,00
Total NTC25 SPOT										0.00	200,000,000	200,000,00
Total For NTC25										0.00	200,000,000	200,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.33548				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.86231				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.87428				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.75067				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	100.99790				0.00	3,200,000,000	800,000,00
Total NTC31 SPOT										0.00	3,200,000,000	800,000,00
Total For NTC31										0.00	3,200,000,000	800,000,00
NTC32 On 29/09/2022 Spot Bond					0.00000	100.88635				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	99.49673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.51500	109.26309	5.51500	109.24667				0.00	0	1,500,000.00
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			6.63500	119.76765	6.63500	119.74606				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			5.71500	112.34771	5.71500	112.33021			9,144,000,000,000.00		1,600,000,000	1,400,000.00
Total OML09 SPOT									9,144,000,000,000.00	1,600,000,000	1,400,000.00	
Total For OML09									9,144,000,000,000.00	1,600,000,000	1,400,000.00	
OML10 On 14/09/2025 Spot Bond			6.96000	121.78934	6.96000	121.76633				0.00	0	910,000.00
Total OML10 SPOT										0.00	0	910,000.00
Total For OML10										0.00	0	910,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	99.52622				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.16499				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95038				0.00	3,200,000,000	800,000.00
Total PEP01 SPOT										0.00	3,200,000,000	800,000.00
Total For PEP01										0.00	3,200,000,000	800,000.00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97777				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.12842				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.55550				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.10184				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	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
PMM55 On 28/08/2021 Spot Bond					0.00000	101.08628				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.90127				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.88807				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.88618				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.88430				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.65000	120.01818	6.67500	119.86385			201,279,420,670,000.00	2,285,906,679,800	1,769,273,278,600	
Total R186 SPOT									11,279,420,670,000.00	285,906,679,800	769,273,278,600	
Total For R186									11,279,420,670,000.00	285,906,679,800	769,273,278,600	
R197 On 07/12/2023 Spot Bond			1.45000	319.00711	1.45000	318.99442			653,370,000,000.00	450,600,000	151,714,600,000	
Total R197 SPOT									653,370,000,000.00	450,600,000	151,714,600,000	
Total For R197									653,370,000,000.00	450,600,000	151,714,600,000	
R202 On 07/12/2033 Spot Bond			4.18000	225.14458	4.18000	225.11896			251,877,395,000,000.00	60,257,750,000	239,191,487,700	
Total R202 SPOT									11,877,395,000,000.00	60,257,750,000	239,191,487,700	
Total For R202									11,877,395,000,000.00	60,257,750,000	239,191,487,700	
R2023 On 28/02/2023 Spot Bond			4.67500	109.51386	4.66500	109.51981			416,637,784,915,000.00	89,120,381,800	505,316,630,200	
Total R2023 SPOT									16,637,784,915,000.00	89,120,381,800	505,316,630,200	
Total For R2023									16,637,784,915,000.00	89,120,381,800	505,316,630,200	
R2030 On 31/01/2030 Spot Bond			8.53000	97.07413	8.53000	97.05174			044,532,878,837,000.00	1,294,786,972,900	1,789,762,442,600	
Total R2030 SPOT									14,532,878,837,000.00	294,786,972,900	789,762,442,600	
Total For R2030									14,532,878,837,000.00	294,786,972,900	789,762,442,600	
R2032 On 31/03/2032 Spot Bond			9.42000	95.17631	9.42000	95.15224			915,057,226,744,000.00	946,396,733,200	1,355,013,947,300	
Total R2032 SPOT									15,057,226,744,000.00	946,396,733,200	355,013,947,300	
Total For R2032									15,057,226,744,000.00	946,396,733,200	355,013,947,300	
R2035 On 28/02/2035 Spot Bond			10.13000	94.84342	10.13000	94.81753			324,568,617,074,000.00	426,907,069,800	1,905,177,276,300	
Total R2035 SPOT									14,568,617,074,000.00	426,907,069,800	905,177,276,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R2035									24,568,617,074,000.00	426,907,069,800	905,177,276,30
R2037 On 31/01/2037 Spot Bond			10.38000	85.85880	10.38000	85.83481			159,787,036,136,000.00	689,767,537,200	1,751,647,670,80
Total R2037 SPOT									159,787,036,136,000.00	689,767,537,200	1,751,647,670,80
Total For R2037									159,787,036,136,000.00	689,767,537,200	1,751,647,670,80
R2040 On 31/01/2040 Spot Bond			10.55000	87.78923	10.55000	87.76429			329,066,979,265,000.00	410,338,102,300	1,550,288,372,80
Total R2040 SPOT									329,066,979,265,000.00	410,338,102,300	1,550,288,372,80
Total For R2040									329,066,979,265,000.00	410,338,102,300	1,550,288,372,80
R2044 On 31/01/2044 Spot Bond			10.63500	84.29580	10.63500	84.27168			617,448,403,210,000.00	246,116,446,000	1,360,734,368,20
Total R2044 SPOT									617,448,403,210,000.00	246,116,446,000	1,360,734,368,20
Total For R2044									617,448,403,210,000.00	246,116,446,000	1,360,734,368,20
R2048 On 28/02/2048 Spot Bond			10.54500	88.11376	10.54500	88.08876			240,210,718,211,500.00	781,432,974,700	1,229,304,751,62
Total R2048 SPOT									240,210,718,211,500.00	781,432,974,700	1,229,304,751,62
Total For R2048									240,210,718,211,500.00	781,432,974,700	1,229,304,751,62
R208 On 31/03/2021 Spot Bond			3.77000	102.91791	3.77000	102.90732			604,708,000,000,000.00	160,400,000,000	674,403,453,50
Total R208 SPOT									604,708,000,000,000.00	160,400,000,000	674,403,453,50
Total For R208									604,708,000,000,000.00	160,400,000,000	674,403,453,50
R209 On 31/03/2036 Spot Bond			9.96500	73.66251	10.06000	73.06828			704,260,369,064,000.00	672,780,769,600	952,628,743,80
Total R209 SPOT									704,260,369,064,000.00	672,780,769,600	952,628,743,80
Total For R209									704,260,369,064,000.00	672,780,769,600	952,628,743,80
R210 On 31/03/2028 Spot Bond			3.36500	199.33068	3.43500	198.42795			100,189,510,000,000.00	29,774,000,000	140,929,000,00
Total R210 SPOT									100,189,510,000,000.00	29,774,000,000	140,929,000,00
Total For R210									100,189,510,000,000.00	29,774,000,000	140,929,000,00
R212 On 31/01/2022 Spot Bond			0.91000	170.28259	0.91000	170.27831			7,402,577,000,000.00	8,134,700,000	311,618,900,00
Total R212 SPOT									7,402,577,000,000.00	8,134,700,000	311,618,900,00
Total For R212									7,402,577,000,000.00	8,134,700,000	311,618,900,00
R213 On 28/02/2031 Spot Bond			8.93500	90.61636	9.02000	90.08749			194,894,738,983,000.00	245,651,341,800	468,864,205,70
Total R213 SPOT									194,894,738,983,000.00	245,651,341,800	468,864,205,70
Total For R213									194,894,738,983,000.00	245,651,341,800	468,864,205,70
R214 On 28/02/2041 Spot Bond			10.48000	69.95927	10.48000	69.93954			959,317,539,048,000.00	377,797,475,100	992,063,944,90
Total R214 SPOT									959,317,539,048,000.00	377,797,475,100	992,063,944,90
Total For R214									959,317,539,048,000.00	377,797,475,100	992,063,944,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.14406			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.10492			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.62474				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.54132				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.86581				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.36028				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.23095				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.19165				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.82952				0.00	3,000,000,000	3,000,000,000
Total RDFB17 SPOT										0.00	3,000,000,000	3,000,000,000
Total For RDFB17										0.00	3,000,000,000	3,000,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.95007				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.65906				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.79038				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.82781				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

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 29/03/2024 Spot Bond					0.00000	100.70893				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.27133				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	95.73750				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.25502				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.99208				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	100.81286				0.00	0	10,000,00
Total RED121 SPOT										0.00	0	10,000,00
Total For RED121										0.00	0	10,000,00
RED14: On 17/03/2021 Spot Bond					0.00000	100.77459				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.65986				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	101.23341				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30: On 16/09/2021 Spot Bond					0.00000	101.33923				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.33454				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.63902				0.00	0	
Total RED501 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 RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.18278				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.73551				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.78115				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.88298				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.95831				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.49382				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.65829				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.42654				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.38393				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			5.04000	104.06535	5.04000	104.05110				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.31500	109.87780	6.31500	109.85903				0.00	0	57,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	57,900,00
Total For RW23										0.00	0	57,900,00
RW28 On 10/12/2028 Spot Bond			10.89000	98.54587	10.89000	98.51717				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.96500	110.61333	4.96500	110.59834				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.72783				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.73500	105.00311	5.73500	104.98679				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.19647				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.26352				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.45500	103.48587	4.45500	103.47343				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.27000	119.23362	6.27000	119.21329				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.24830				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.33500	113.06735	5.33500	113.05117				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			6.36000	109.99591	6.36000	109.97689				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.74500	117.18781	6.74500	117.16645				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.53000	118.85661	5.53000	118.83870				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.74000	112.13784	5.74000	112.12031				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.82500	112.44504	7.82500	112.42121				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.41000	105.21535	4.41000	105.20267				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.82000	111.12170	4.82000	111.10707			14,980,560,000,000.00		3,108,000,000	3,108,000,000
Total SBS41 SPOT									14,980,560,000,000.00		3,108,000,000	3,108,000,000
Total For SBS41									14,980,560,000,000.00		3,108,000,000	3,108,000,000
SBS42 On 12/11/2025 Spot Bond			6.03500	121.52440	6.03500	121.50444				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.87500	123.83131	6.87500	123.80818				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.92500	110.79328	4.92500	110.77839				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.69750				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.93216				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.60500	104.89837	4.60500	104.88517				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.26500	5.26500	5.26500	112.60820				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.18804				0.00	600,000,000	600,000,00
Total SBS52 SPOT										0.00	600,000,000	600,000,00
Total For SBS52										0.00	600,000,000	600,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.71134				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.85842				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.61000	107.10247	4.61000	107.08907				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.77463				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.35446				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.06282				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.01526				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.84313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.93139				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.41048				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.11179				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.72783				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25103				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.08435				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.86000	315.62262	1.86000	315.60658				1,116,000,000,000.00	600,000,000	341,000,00
Total SBSI11 SPOT										1,116,000,000,000.00	600,000,000	341,000,00
Total For SBSI11										1,116,000,000,000.00	600,000,000	341,000,00
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	202.76180				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.43252				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.04347				0.00	257,390,800	64,347,70
Total SBT102 SPOT										0.00	257,390,800	64,347,70
Total For SBT102										0.00	257,390,800	64,347,70
SBT103 On 31/03/2024 Spot Bond					0.00000	104.20266				0.00	0	5,200,000,00
Total SBT103 SPOT										0.00	0	5,200,000,00
Total For SBT103										0.00	0	5,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 ⁴ On 30/09/2025 Spot Bond					0.00000	103.59149				0.00	0	2,000,000,00
Total SBT104 SPOT										0.00	0	2,000,000,00
Total For SBT104										0.00	0	2,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.13204				0.00	1,500,000,000	2,775,200,00
Total SBT201 SPOT										0.00	1,500,000,000	2,775,200,00
Total For SBT201										0.00	1,500,000,000	2,775,200,00
SBT20 ² On 03/12/2023 Spot Bond					0.00000	101.32859				0.00	0	1,375,000,00
Total SBT202 SPOT										0.00	0	1,375,000,00
Total For SBT202										0.00	0	1,375,000,00
SBT20 ³ On 03/12/2023 Spot Bond			6.76500	111.22304	6.76500	111.20271				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 ⁴ On 16/04/2024 Spot Bond					0.00000	100.47152				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 ⁶ On 31/01/2025 Spot Bond					0.00000	99.12086				0.00	0	1,700,000,00
Total SBT206 SPOT										0.00	0	1,700,000,00
Total For SBT206										0.00	0	1,700,000,00
SBT20 ⁷ On 25/06/2025 Spot Bond					0.00000	105.60076				0.00	0	900,000,00
Total SBT207 SPOT										0.00	0	900,000,00
Total For SBT207										0.00	0	900,000,00
SBT20 ⁸ On 28/11/2025 Spot Bond					0.00000	101.29964				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.88164				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.42279				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	100.33264				0.00	0	2,000,000,00
Total SLI4 SPOT										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI4										0.00	0	2,000,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.21480				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.28826				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.00006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.79900				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.51500	114.47749	6.51500	114.45732				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	101.33973				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.12208				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.76543				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.30351				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.76333				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.09893				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.18986				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.76526				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.91899				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.91900				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.16335				0.00	0	50,000,00
Total SPG007 SPOT										0.00	0	50,000,00
Total For SPG007										0.00	0	50,000,00
SPG008 On 15/10/2022 Spot Bond					0.00000	100.49958				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.55061				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.06794				0.00	1,000,000,000	1,000,000,00
Total SPG010 SPOT										0.00	1,000,000,000	1,000,000,00
Total For SPG010										0.00	1,000,000,000	1,000,000,00
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.94118				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.25435				0.00	3,200,000,000	800,000,00
Total SSA07 SPOT										0.00	3,200,000,000	800,000,00
Total For SSA07										0.00	3,200,000,000	800,000,00
SSN004 On 31/03/2021 Spot Bond			5.33000	102.72994	5.33000	102.71503				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.33000	102.72994	5.33000	102.71503				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	142.00737				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.65000	120.01818	6.65000	119.99661				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.51000	93.20929	8.51000	93.18784				0.00	0	
Total SSN021 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 SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.83280				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.25878				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.50279				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.06500	112.39285	6.06500	112.37440				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.91000	105.17794	4.91000	105.16385				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.63586				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.23043				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.13418				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			2.48000	2.48000	2.48000	310.56740				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.30356				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.18009				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.53182				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN061 On 31/03/2028 Spot Bond			4.65500	4.65500	4.65500	183.71331				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN062 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	145.32591				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	102.43968				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064 On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	100.81122				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN065 On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	184.17545				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN066 On 28/05/2023 Spot Bond					0.00000	101.14520				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN067 On 28/05/2023 Spot Bond					0.00000	101.12203				0.00	0	
Total SSN067 SPOT										0.00	0	
Total For SSN067										0.00	0	
SSN068 On 28/02/2022 Spot Bond					0.00000	101.06510				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.95113				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.92745				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN071 On 15/06/2023 Spot Bond					0.00000	100.92745				0.00	0	
Total SSN071 SPOT										0.00	0	
Total For SSN071										0.00	0	

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 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07! On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07! On 19/06/2023 Spot Bond					0.00000	100.86099				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07! On 13/07/2023 Spot Bond					0.00000	100.51449				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07! On 31/07/2021 Spot Bond					0.00000	98.86800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08! On 27/08/2024 Spot Bond					0.00000	101.21157				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08! On 12/09/2025 Spot Bond					0.00000	101.02726				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08! On 05/11/2023 Spot Bond					0.00000	100.15366				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08! On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	206.29497				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08! On 21/12/2026 Spot Bond					0.00000	99.58327				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	100.19575				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	100.18954				0.00	0	
Total SSN095 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 SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.96099				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.27130				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.07480				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.19500	93.15995	9.19500	93.13683				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.95979				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.04398				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.89589				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.66000	88.92814	4.66000	183.65563				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.23500	84.44479	5.23500	202.66192				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.14817				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.06866				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00

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 SSN108 SPOT										0.00	0	30,000,000.00
Total For SSN108										0.00	0	30,000,000.00
SSN108 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,610,000.00
Total SSN109 SPOT										0.00	0	5,610,000.00
Total For SSN109										0.00	0	5,610,000.00
SZ25 On 30/09/2025 Spot Bond			7.24500	110.20776	7.24500	110.18621				0.00	0	1,400.00
Total SZ25 SPOT										0.00	0	1,400.00
Total For SZ25										0.00	0	1,400.00
T14A11 On 21/11/2021 Spot Bond					0.00000	101.17247				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.60757	8.55000	102.58384				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.91074				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.98850				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.93828				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.27935				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.55371				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.97992				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.19009				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS153 On 06/07/2021 Spot Bond					0.00000	100.54040				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.50668				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.84019				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.09528				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.70468				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.60378				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.59975				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.31702				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.56216				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.48858				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.98974				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.38549				0.00	0	
Total TFS165 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 TFS165									0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.40656			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	101.20466			0.00	0	
Total TH14A3 SPOT									0.00	0	
Total For TH14A3									0.00	0	
TH14A4 On 21/11/2021 Spot Bond			5.06000	106.11988	5.06000	106.10523			0.00	0	50,000,00
Total TH14A4 SPOT									0.00	0	50,000,00
Total For TH14A4									0.00	0	50,000,00
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.68049			0.00	0	
Total TH14A7 SPOT									0.00	0	
Total For TH14A7									0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.22000	105.26942	5.22000	105.25443		20,880,000,000,000.00	4,000,000,000	1,000,000,00	
Total TH14A8 SPOT								20,880,000,000,000.00	4,000,000,000	1,000,000,00	
Total For TH14A8								20,880,000,000,000.00	4,000,000,000	1,000,000,00	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.34491			0.00	0	
Total TH14B1 SPOT									0.00	0	
Total For TH14B1									0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.42507			0.00	0	
Total TH14B2 SPOT									0.00	0	
Total For TH14B2									0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.24835			0.00	0	
Total TH14B3 SPOT									0.00	0	
Total For TH14B3									0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.83177			0.00	0	
Total TH14C1 SPOT									0.00	0	
Total For TH14C1									0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.86084			0.00	0	
Total TH14C2 SPOT									0.00	0	
Total For TH14C2									0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.38629			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.14934				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	103.05120				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.77097				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.13783				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	102.30359				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.02374				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.09433				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.04174				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.20012				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.51625				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.57976				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C On 21/11/2022 Spot Bond					0.00000	101.30820				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.77628				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.25301				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.19672				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.26878				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.74275				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.05982				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.10353				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	104.12730	8.49000	104.10378				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.11272				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.11502				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.05329				0.00	0	
Total TH16A7 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 TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.10389				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.71785	5.76000	102.68545				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.15872				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.24151				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.24187				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.23001				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.34038				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.30626				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.72434				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.91972				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.80056				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.00699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.76997				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.80500	108.81107	5.80500	108.79387				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.96500	112.41371	6.96500	112.39246				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.69324				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.71498				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.12500	110.59303	7.12500	110.57176				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.82667				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.80615				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.96494				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.08637				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.61500	113.27915	6.61500	113.25879			33,774,825,987,000.00	5,105,793,800	13,516,282,400	
Total TN23 SPOT									13,774,825,987,000.00	5,105,793,800	13,516,282,400	
Total For TN23									13,774,825,987,000.00	5,105,793,800	13,516,282,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
TN23/R On 06/11/2023 Spot Bond			100.00000	23.41369	100.00000	23.36130			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.09500	105.14399	8.09500	105.12132		1,223,429,730,000.00		151,134,000	7,502,135,100
Total TN25 SPOT								1,223,429,730,000.00		151,134,000	7,502,135,100
Total For TN25								1,223,429,730,000.00		151,134,000	7,502,135,100
TN25/R On 19/08/2025 Spot Bond			100.00000	11.77601	100.00000	11.75008			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.45500	104.53935	8.45500	104.51545		956,847,277,000.00		113,169,400	8,007,034,200
Total TN27 SPOT								956,847,277,000.00		113,169,400	8,007,034,200
Total For TN27								956,847,277,000.00		113,169,400	8,007,034,200
TN27/R On 14/11/2027 Spot Bond			100.00000	11.37123	100.00000	11.34579			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.16000	105.78289	10.16000	105.75409		1,215,136,000,000.00		119,600,000	1,259,800,000
Total TN30 SPOT								1,215,136,000,000.00		119,600,000	1,259,800,000
Total For TN30								1,215,136,000,000.00		119,600,000	1,259,800,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.31164	8.00000	120.28572			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.86000	95.42191	11.86000	95.39171		18,976,000,000,000.00		1,600,000,000	3,630,000,000
Total TN40 SPOT								18,976,000,000,000.00		1,600,000,000	3,630,000,000
Total For TN40								18,976,000,000,000.00		1,600,000,000	3,630,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.81047	10.75000	103.78061			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	98.75340			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.77500	107.64555	5.77500	107.62862			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.98851			0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.00018				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	98.89700				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.18548				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.49994				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.06500	112.12702	6.06500	112.10862				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.47501				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.49994				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.96442	8.62000	102.94055				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.54412				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.50167				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	99.67934				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	99.42984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	99.08239				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/04/2021 Spot Bond					0.00000	98.96699				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond					0.00000	97.98701				0.00	0	
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	97.54270				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.62984				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.42942				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.02405				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.93649				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.74564				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.22872				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.29602				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.15405				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.37813				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.94850				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.84137				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.75121				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.71786				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.37838				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.29900				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.22148				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.18919				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.06677				0.00	0	
Total TWC364 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 TWC364										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.47500	105.08901	6.47500	105.07041				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.82500	114.95167	8.82500	114.92424				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.53627				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.35068				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.23792				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.05682				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.17158				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.95720				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.70362				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.49000	103.21758	4.49000	103.20505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/On 28/05/2021 Spot Bond			100.00000	81.85086	100.00000	81.67559			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.18e+017	228,962,003,700	111,524,768,32
Total for SPOT :									1.18e+017	228,962,003,700	111,524,768,32
Total Futures									1.18e+017	228,962,012,430	111,525,831,77
Total Options									14 157 914.00	11,800	134,33
Grand Total:									1.18e+017	228,962,024,230	111,525,966,10