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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2021

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			11.43674	75.43836	11.41424	75.55778			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.69142	76.24052	11.66789	76.36152			0.00	0	
ES33	On	04/11/2021	Bond Future			11.94011	73.34122	11.91550	73.46401			0.00	0	
ES33	On	03/02/2022	Bond Future			12.20911	74.19576	12.18339	74.32004			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.88337	74.42432	11.86576	74.52986			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.12123	75.21566	12.10278	75.32266			0.00	0	
ES42	On	04/11/2021	Bond Future			12.35540	71.82185	12.33606	71.93043			0.00	0	
ES42	On	03/02/2022	Bond Future			12.59984	72.65908	12.57960	72.76907			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			152.18391	152.18391	152.11980	152.11980			25,871,264.70	170	5,45
I2025	On	05/08/2021	Bond Future			152.27602	152.27602	152.21190	152.21190			25,886,923.40	170	11
I2025	On	04/11/2021	Bond Future			154.02587	154.02587	153.96176	153.96176			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			154.26569	154.26569	154.20114	154.20114			0.00	0	
Total I2025 Future												51,758,188.10	340	5,66
Total For I2025												51,758,188.10	340	5,66
I2029	On	06/05/2021	Bond Future			111.37192	111.37192	110.63655	110.63655			0.00	0	2,85
I2029	On	05/08/2021	Bond Future			112.55618	112.55618	111.81342	111.81342			0.00	0	
I2029	On	04/11/2021	Bond Future			112.70214	112.70214	111.95141	111.95141			0.00	0	
I2029	On	03/02/2022	Bond Future			114.01418	114.01418	113.25483	113.25483			0.00	0	
Total I2029 Future												0.00	0	2,85
Total For I2029												0.00	0	2,85
I2033	On	06/05/2021	Bond Future			105.59699	105.59699	104.61258	104.61258			0.00	0	9,98
I2033	On	05/08/2021	Bond Future			106.71985	106.71985	105.72539	105.72539			0.00	0	
I2033	On	04/11/2021	Bond Future			106.72460	106.72460	105.71925	105.71925			0.00	0	
I2033	On	03/02/2022	Bond Future			107.96703	107.96703	106.95013	106.95013			0.00	0	
Total I2033 Future												0.00	0	9,98
Total For I2033												0.00	0	9,98
I2038	On	06/05/2021	Bond Future			119.03568	119.03568	119.02185	119.02185			0.00	0	8,03
I2038	On	05/08/2021	Bond Future			118.58457	118.58457	118.57117	118.57117			0.00	0	
I2038	On	04/11/2021	Bond Future			119.94759	119.94759	119.93463	119.93463			0.00	0	
I2038	On	03/02/2022	Bond Future			119.59663	119.59663	119.58377	119.58377			0.00	0	
Total I2038 Future												0.00	0	8,03
Total For I2038												0.00	0	8,03
I2046	On	06/05/2021	Bond Future			108.94187	108.94187	106.98127	106.98127			0.00	0	15,13
I2046	On	05/08/2021	Bond Future			110.10033	110.10033	108.11934	108.11934			0.00	0	
I2046	On	04/11/2021	Bond Future			109.56269	109.56269	107.55947	107.55947			0.00	0	
I2046	On	03/02/2022	Bond Future			110.83838	110.83838	108.81209	108.81209			0.00	0	
Total I2046 Future												0.00	0	15,13
Total For I2046												0.00	0	15,13
I2050	On	06/05/2021	Bond Future			112.63436	112.63436	111.35459	111.35459			0.00	0	11,04
I2050	On	05/08/2021	Bond Future			111.90991	111.90991	110.61709	110.61709			0.00	0	
I2050	On	04/11/2021	Bond Future			113.19601	113.19601	111.88878	111.88878			0.00	0	
I2050	On	03/02/2022	Bond Future			112.57162	112.57162	111.24942	111.24942			0.00	0	
Total I2050 Future												0.00	0	11,04
Total For I2050												0.00	0	11,04
R186	On	06/05/2021	Bond Future			7.22473	118.94644	7.18630	119.13736		8.55	237,892.88	2	107,20
R186	On	05/08/2021	Bond Future			7.41226	114.90137	7.37132	115.09476		8.29	229,802.74	2	3
R186	On	04/11/2021	Bond Future			7.58557	116.19519	7.54189	116.39142		7.55	0.00	0	
R186	On	03/02/2022	Bond Future			7.77988	112.23928	7.73323	112.43795		6.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												467,695.62	4	107,52
R186	On	06/05/2021	Bond Future	10.77	Call			16,209.77000	16.20977	16,018,850	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,250.80000	16.25080	16,059,880	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,168.72000	16.16872	15,977,800	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			257.77000	0.25777	243,520	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			2,292.33000	2.29233	2,087,160	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			1,251.32000	1.25132	1,067,590	8.49	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			687.60000	0.68760	694,790	8.49	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			6,137.81000	6.13781	5,955,070	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			420.64000	0.42064	431,290	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,175.32000	6.17532	5,992,370	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			413.85000	0.41385	424,290	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,100.35000	6.10035	5,917,830	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			427.52000	0.42752	438,390	8.86	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,015.50000	4.01550	3,869,650	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,583.99000	1.58399	1,634,370	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,044.86000	4.04486	3,898,570	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,569.61000	1.56961	1,619,550	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,074.31000	4.07431	3,927,590	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,555.33000	1.55533	1,604,840	7.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,615.52000	3.61552	3,724,910	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,723.25000	1.72325	1,633,400	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,589.77000	3.58977	3,698,590	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,687.77000	1.68777	1,599,050	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,641.40000	3.64140	3,751,350	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,705.45000	1.70545	1,616,170	6.29	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												467,695.62	4	132,65
R197	On	06/05/2021	Bond Future			321.81034	321.81034	321.79628	321.79628			270,320,685.60	840	2,98
R197	On	05/08/2021	Bond Future			317.25275	317.25275	317.23979	317.23979			0.00	0	
R197	On	04/11/2021	Bond Future			320.89859	320.89859	320.88715	320.88715			0.00	0	
R197	On	03/02/2022	Bond Future			316.55769	316.55769	316.54663	316.54663			0.00	0	
Total R197 Future												270,320,685.60	840	2,98
Total For R197												270,320,685.60	840	2,98
R202	On	06/05/2021	Bond Future			236.28595	236.28595	233.22352	233.22352			0.00	0	9,28
R202	On	05/08/2021	Bond Future			234.56011	234.56011	231.46604	231.46604			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			237.25518	237.25518	234.12684	234.12684				0.00	0	
R202	On	03/02/2022	Bond Future			235.72722	235.72722	232.56275	232.56275				0.00	0	
Total R202 Future													0.00	0	9,28
Total For R202													0.00	0	9,28
R2023	On	06/05/2021	Bond Future			4.94399	106.29246	4.90423	106.36254		1.87		0.00	0	33,78
R2023	On	05/08/2021	Bond Future			5.07714	107.39599	5.03020	107.46722		1.76		0.00	0	
R2023	On	04/11/2021	Bond Future			5.17782	104.69661	5.12106	104.76920		1.61		0.00	0	
R2023	On	03/02/2022	Bond Future			5.33212	105.89120	5.26087	105.96480		1.30		0.00	0	
Total R2023 Future													0.00	0	33,78
R2023	On	06/05/2021	Bond Future	7.57	Call			4,565.01000	4.56501	4,494,930	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			4,581.64000	4.58164	4,511,560	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			4,548.38000	4.54838	4,478,300	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			241.53000	0.24153	261,380	1.78		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			644.22000	0.64422	593,540	1.77		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			250.81000	0.25081	271,360	1.77		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			654.65000	0.65465	603,620	1.78		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			246.13000	0.24613	266,330	1.78		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			665.15000	0.66515	613,770	1.78		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			348.79000	0.34879	316,210	1.50		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			606.48000	0.60648	646,490	1.50		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			335.34000	0.33534	303,470	1.49		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			618.71000	0.61871	659,430	1.49		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			342.03000	0.34203	309,810	1.49		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			612.56000	0.61256	652,930	1.49		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			575.84000	0.57584	615,920	1.24		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			383.52000	0.38352	349,730	1.24		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			570.71000	0.57071	610,520	1.24		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			373.45000	0.37345	340,200	1.24		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			581.37000	0.58137	621,720	1.24		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			378.28000	0.37828	344,760	1.24		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	33,78
R2030	On	06/05/2021	Bond Future			9.10921	95.60924	9.08630	95.73944		14.68		21,416,469.76	224	114,98
R2030	On	05/08/2021	Bond Future			9.32391	92.59691	9.29985	92.72891		14.24		0.00	0	
R2030	On	04/11/2021	Bond Future			9.51916	93.64034	9.49393	93.77432		13.16		0.00	0	
R2030	On	03/02/2022	Bond Future			9.73392	90.70479	9.70746	90.84048		11.59		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												21,416,469.76	224	114,92
R2030	On	06/05/2021	Bond Future	11.70	Call			13,453.65000	13.45365	13,323,430	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.02000	0.00002	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.02000	0.00002	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			948.31000	0.94831	798,390	14.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,727.80000	1.72780	1,708,080	14.49	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,394.16000	4.39416	4,475,060	14.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			142.47000	0.14247	93,170	14.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,050.12000	2.05012	2,044,340	14.43	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			751.33000	0.75133	615,350	14.43	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			835.16000	0.83516	692,740	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,902.70000	1.90270	1,890,480	14.46	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			1,070.86000	1.07086	914,140	14.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,563.44000	1.56344	1,536,920	14.53	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,820.51000	1.82051	1,642,410	14.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			895.26000	0.89526	847,360	14.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			2,182.72000	2.18272	2,001,980	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			698.08000	0.69808	647,540	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,405.88000	2.40588	2,415,670	14.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			584.11000	0.58411	463,700	14.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			852.82000	0.85282	804,130	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,890.30000	1.89030	1,711,410	14.69	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,868.77000	9.86877	9,737,670	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			1.59000	0.00159	0,690	15.81	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,723.69000	4.72369	4,564,520	15.36	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			132.58000	0.13258	103,610	15.36	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,718.64000	1.71864	1,541,960	14.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			962.07000	0.96207	915,590	14.66	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,662.40000	6.66240	6,780,060	14.07	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			25.18000	0.02518	12,640	14.07	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,830.07000	8.83007	8,697,540	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			4.74000	0.00474	2,410	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,317.06000	5.31706	5,164,110	15.52	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,500.08000	13.50008	13,369,870	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.01000	0.00001	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,407.17000	13.40717	13,276,950	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			89.35000	0.08935	66,600	15.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,131.83000	1.13183	1,089,880	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,493.28000	1.49328	1,321,130	14.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	05/08/2021	Bond Future	7.70	Put		9,702.14000	9.70214	9,802,940	13.69	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,930.15000	13.93015	13,795,250	15.31	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		1,845.83000	1.84583	1,855,570	14.41	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		6,339.92000	6.33992	6,206,420	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,051.99000	1.05199	1,050,490	15.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,552.68000	4.55268	4,602,530	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,640.52000	1.64052	1,558,370	13.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		6,785.14000	6.78514	6,650,300	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		354.51000	0.35451	323,310	13.69	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		3,947.19000	3.94719	3,988,410	13.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		2,000.15000	2.00015	1,909,370	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		2,494.35000	2.49435	2,513,790	14.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,314.14000	3.31414	3,201,580	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		939.77000	0.93977	936,930	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		76.39000	0.07639	73,490	15.31	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,825.88000	6.82588	6,690,930	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		930.06000	0.93006	927,110	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,866.81000	6.86681	6,731,760	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		920.58000	0.92058	917,530	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		4,368.67000	4.36867	4,415,940	13.86	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,741.68000	1.74168	1,656,950	13.86	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		5,747.59000	5.74759	5,616,360	14.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,227.33000	1.22733	1,228,100	14.85	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		4,275.70000	4.27570	4,153,440	14.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,951.63000	1.95163	1,881,410	12.63	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		10,362.56000	10.36256	10,231,000	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,578.74000	1.57874	1,589,870	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		7,197.43000	7.19743	7,074,890	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,805.50000	4.80550	4,697,530	13.25	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		8,014.21000	8.01421	8,095,890	12.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,201.38000	1.20138	1,149,080	12.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		5,905.62000	5.90562	5,969,380	12.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		2,679.28000	2.67928	2,705,290	13.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,601.95000	1.60195	1,613,390	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		729.01000	0.72901	731,430	14.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,234.77000	7.23477	7,112,080	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,590.30000	1.59030	1,601,590	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,272.17000	7.27217	7,149,320	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		4,450.22000	4.45022	4,498,020	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,870.56000	2.87056	2,784,380	12.85	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			9.674.72000	9.67472	9,544,440	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			875.38000	0.87538	879,080	14.11	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,999.66000	2.99966	2,919,380	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			4,438.27000	4.43827	4,493,680	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			3,023.87000	3.02387	2,943,250	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,528.41000	3.52841	3,572,710	11.46	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,810.28000	2.81028	2,732,700	11.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			4,410.13000	4.41013	4,465,200	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			4,669.11000	4.66911	4,727,220	11.18	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			3,048.19000	3.04819	2,967,240	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			4,382.13000	4.38213	4,436,870	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			8,275.51000	8.27551	8,365,520	10.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,178.13000	1.17813	1,132,450	10.95	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,899.77000	3.89977	3,808,380	11.46	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												21,416,469.76	224	136,26
R2032	On	06/05/2021	Bond Future			9.90395	90.03641	9.89113	90.11442		17.56	1,434,189,974.89	15,929	121,46
R2032	On	05/08/2021	Bond Future			10.11897	90.97121	10.10555	91.05035		16.36	1,449,080,404.09	15,929	16,06
R2032	On	04/11/2021	Bond Future			10.32555	87.84967	10.31147	87.93025		15.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.54648	88.85244	10.53176	88.93408		13.50	0.00	0	
Total R2032 Future												2,883,270,378.98	31,858	137,54
R2032	On	06/05/2021	Bond Future	12.11	Call			12,225.31000	12.22531	12,146,960	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			0.52000	0.00052	0,180	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,274.98000	12.27498	12,196,650	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			0.49000	0.00049	0,170	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,175.58000	12.17558	12,097,210	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			0.55000	0.00055	0,190	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,465.83000	14.46583	14,387,790	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			0.04000	0.00004	0,010	19.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			529.28000	0.52928	457,790	17.92	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,147.96000	3.14796	2,998,460	17.92	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.36	Put			988.16000	0.98816	970,380	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,028.83000	8.02883	7,931,960	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			976.61000	0.97661	958,880	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,946.61000	7.94661	7,849,640	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			999.82000	0.99982	981,990	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,987.69000	7.98769	7,890,770	17.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,802.40000	1.80240	1,752,490	15.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,019.79000	9.01979	8,932,270	17.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.71	Call		9,057.16000	9.05716	8,969,610	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,536.94000	1.53694	1,530,000	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,523.66000	1.52366	1,516,690	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,982.48000	8.98248	8,894,980	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,550.32000	1.55032	1,543,400	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,675.23000	7.67523	7,705,900	15.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,648.85000	5.64885	5,666,990	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,832.11000	2.83211	2,769,670	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,380.77000	13.38077	13,293,690	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		536.12000	0.53612	529,620	17.14	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put		9,554.49000	9.55449	9,600,850	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,341.28000	1.34128	1,306,000	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,419.91000	2.41991	2,370,370	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,614.43000	4.61443	4,547,880	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,906.64000	3.90664	3,921,730	13.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,979.41000	3.97941	3,916,710	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		0.00000	0.00000	3,243,380	13.64	2,594,704.00	800	40
R2032	On	03/02/2022	Bond Future	10.14	Call		3,185.74000	3.18574	3,128,950	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,397.50000	5.39750	5,422,350	13.06	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,007.26000	4.00726	3,944,370	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,462.65000	4.46265	4,481,400	13.28	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,951.66000	3.95166	3,889,140	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,554.29000	6.55429	6,586,390	12.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,740.59000	10.74059	10,791,630	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,070.78000	1.07078	1,040,180	12.77	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call		0.00000	0.00000	1,947,490	12.77	1,557,992.00	800	40
R2032	On	03/02/2022	Bond Future	10.95	Call		0.00000	0.00000	5,441,400	13.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,518.94000	4.51894	4,538,060	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,490.72000	4.49072	4,509,660	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,924.00000	3.92400	3,861,660	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,547.30000	4.54730	4,566,600	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call		0.00000	0.00000	3,671,420	13.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		0.00000	0.00000	4,769,850	13.21	1,907,940.00	400	40
R2032	On	03/02/2022	Bond Future	9.58	Put		0.00000	0.00000	7,536,730	12.77	0.00	0	
Total R2032 Option											6,060,636.00	2,000	5,66
Total For R2032											2,889,331,014.98	33,858	143,20
R2035	On	06/05/2021	Bond Future			10.54958	89.67580	10.52672	89.82575	19.33	623,874,540.60	6,957	98,20
R2035	On	05/08/2021	Bond Future			10.76795	90.60678	10.74407	90.75870	18.01	616,850,958.24	6,808	6,90
R2035	On	04/11/2021	Bond Future			10.97812	87.15145	10.95319	87.30555	17.79	0.00	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
R2035	On	03/02/2022	Bond Future			11.20573	88.14610	11.17970	88.30211		15.04	0.00	0	
Total R2035 Future												1,240,725,498.84	13,765	105,21
R2035	On	06/05/2021	Bond Future	12.36	Call			10,937.39000	10.93739	10,784,660	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			5.55000	0.00555	2,770	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			498.19000	0.49819	435,470	20.18	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			1,702.48000	1.70248	1,498,320	19.39	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,549.78000	1.54978	1,495,570	19.39	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,692.36000	3.69236	3,725,630	18.71	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,234.19000	1.23419	1,049,040	19.21	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			387.30000	0.38730	329,700	20.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,346.21000	4.34621	4,138,660	20.38	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,819.81000	13.81981	13,669,610	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			5.80000	0.00580	2,920	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			3,839.66000	3.83966	3,626,990	20.18	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,715.15000	2.71515	2,497,440	19.74	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,492.32000	6.49232	6,310,200	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			128.59000	0.12859	96,420	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			13,100.82000	13.10082	12,950,380	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			479.10000	0.47910	362,420	18.71	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,072.16000	2.07216	2,036,960	19.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			23.39000	0.02339	14,190	21.09	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			5,241.40000	5.24140	5,044,370	20.72	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			247.89000	0.24789	200,810	20.72	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,745.38000	2.74538	2,738,380	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			0.38000	0.00038	0,130	21.09	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			882.87000	0.88287	815,110	19.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			10,991.15000	10.99115	10,838,530	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			5.31000	0.00531	2,640	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			10,883.59000	10.88359	10,730,760	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			832.77000	0.83277	675,820	19.01	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			0.78000	0.00078	0,290	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			9,085.20000	9.08520	8,926,050	21.09	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.01000	0.00001	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			47,448.58000	47.44858	47,600,490	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.01000	0.00001	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			47,332.00000	47.33200	47,483,910	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.01000	0.00001	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			2,072.68000	2.07268	2,075,510	18.87	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call			3,678.58000	3.67858	3,550,180	18.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			3,513.64000	3.51364	3,537,160	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			6,411.67000	6.41167	6,476,590	17.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			47,565.29000	47.56529	47,717,200	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,616.23000	1.61623	1,529,230	17.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call			5,930.28000	5.93028	5,781,190	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			455.43000	0.45543	453,890	19.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,457.93000	7.45793	7,320,860	18.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,725.56000	2.72556	2,742,590	18.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,004.97000	5.00497	4,885,920	17.86	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,225.29000	4.22529	4,260,340	17.86	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			7,215.91000	7.21591	7,283,650	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,565.34000	2.56534	2,478,980	16.99	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			10,474.12000	10.47412	10,325,210	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,524.47000	1.52447	1,529,660	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,513.82000	10.51382	10,364,810	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,511.56000	1.51156	1,516,650	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,434.45000	10.43445	10,285,650	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			7,697.88000	7.69788	7,770,510	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,308.30000	2.30830	2,226,830	16.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			5,689.12000	5.68912	5,740,580	17.42	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,590.45000	3.59045	3,487,810	17.42	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			15,816.51000	15.81651	15,660,870	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,537.47000	1.53747	1,542,770	19.18	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			11,008.51000	11.00851	11,111,870	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,851.65000	4.85165	4,744,390	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			0.00000	0.00000	1,957,030	14.27	1,095,936.80	560	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,393.66000	5.39366	5,281,170	15.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,145.04000	4.14504	4,188,560	15.15	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,229.50000	3.22950	3,142,080	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,497.22000	6.49722	6,565,810	14.58	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Put			4,610.28000	4.61028	4,659,030	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,409.37000	1.40937	1,356,720	14.27	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			4,882.98000	4.88298	4,775,400	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,581.87000	4.58187	4,630,300	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,914.07000	4.91407	4,806,180	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,553.29000	4.55329	4,601,410	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			0.00000	0.00000	6,443,520	15.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			0.00000	0.00000	3,388,310	15.47	1,897,453.60	560	20
R2035	On	03/02/2022	Bond Future	11.03	Call			0.00000	0.00000	4,177,390	14.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			0.00000	0.00000	5,238,840	14.88	1,466,875.20	280	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	03/02/2022	Bond Future	10.10	Put			0.00000	0.00000	8,969,410	14.27	0.00	0	
Total R2035 Option												4,460,265.60	1,400	15,65
Total For R2035												1,245,185,764.44	15,165	120,86
R2037	On	06/05/2021	Bond Future			10.73484	85.52355	10.71198	85.67358		20.67	3,837,783,782.70	44,874	128,17
R2037	On	05/08/2021	Bond Future			10.95274	82.15622	10.92888	82.30809		20.25	3,665,728,380.18	44,619	44,61
R2037	On	04/11/2021	Bond Future			11.15167	83.08239	11.12680	83.23643		19.01	0.00	0	
R2037	On	03/02/2022	Bond Future			11.36698	79.77625	11.34105	79.93220		16.93	0.00	0	
Total R2037 Future												7,503,512,162.88	89,493	172,74
R2037	On	06/05/2021	Bond Future	12.43	Call			10,238.29000	10.23829	10,083,170	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			11.26000	0.01126	6,170	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			10,291.61000	10.29161	10,136,670	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			10.80000	0.01080	5,890	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			10,184.93000	10.18493	10,029,640	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			11.73000	0.01173	6,470	22.55	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,065.50000	1.06550	1,057,310	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,952.48000	8.95248	8,792,520	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,089.55000	1.08955	1,081,460	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,995.05000	8.99505	8,835,040	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,077.47000	1.07747	1,069,330	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,037.66000	9.03766	8,877,600	22.03	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,946.64000	10.94664	10,796,430	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,445.28000	1.44528	1,449,110	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put			3,667.19000	3.66719	3,694,520	19.25	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,873.68000	5.87368	5,746,970	19.25	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			10,985.82000	10.98582	10,835,510	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,433.22000	1.43322	1,436,950	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,025.03000	11.02503	10,874,640	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,421.24000	1.42124	1,424,890	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,994.51000	8.99451	8,850,220	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			2,183.86000	2.18386	2,193,610	20.49	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put			4,426.27000	4.42627	4,471,440	16.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,133.86000	5.13386	5,023,680	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,481.68000	4.48168	4,527,450	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,165.40000	5.16540	5,054,920	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,453.76000	4.45376	4,499,230	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,197.30000	5.19730	5,086,520	16.91	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												7,503,512,162.88	89,493	173,94
R2040	On	06/05/2021	Bond Future			10.87899	87.56136	10.86113	87.68621		20.96	1,867,596,247.44	21,329	84,71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future		11.09274	83.96487	11.07407	84.09139		20.57	1,780,894,892.70	21,210	21,3
R2040	On	04/11/2021	Bond Future		11.28772	84.91151	11.26824	85.03993		19.47	0.00	0	
R2040	On	03/02/2022	Bond Future		11.49854	81.37603	11.47822	81.50605		17.35	0.00	0	
Total R2040 Future											3,648,491,140.14	42,539	106,02
R2040	On	06/05/2021	Bond Future	12.43	Call		9,962.46000	9.96246	9,829,170	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		19.88000	0.01988	11,440	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		10,018.93000	10.01893	9,885,910	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		306.83000	0.30683	249,580	22.05	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,110.78000	5.11078	4,928,680	22.05	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		15,075.39000	15.07539	14,950,370	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		19.11000	0.01911	10,940	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,905.97000	9.90597	9,772,390	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.25000	0.00025	0,080	23.04	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		20.69000	0.02069	11,960	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		1,809.04000	1.80904	1,741,630	20.71	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,590.71000	1.59071	1,398,450	20.71	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,022.90000	1.02290	1,008,460	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,802.17000	9.80217	9,661,220	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,011.26000	1.01126	996,830	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,711.96000	9.71196	9,570,990	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,446.47000	2.44647	2,441,840	21.00	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,578.93000	5.57893	5,447,780	21.00	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,258.62000	20.25862	20,129,350	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,034.64000	1.03464	1,020,190	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		42.66000	0.04266	39,910	22.52	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,757.05000	9.75705	9,616,090	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,839.22000	3.83922	3,849,870	20.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,675.66000	3.67566	3,559,790	20.30	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,566.16000	1.56616	1,563,930	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,346.90000	11.34690	11,216,200	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,553.14000	1.55314	1,550,860	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,265.27000	11.26527	11,134,690	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,579.26000	1.57926	1,577,100	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,306.08000	11.30608	11,175,430	21.05	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,379.39000	5.37939	5,282,140	17.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,731.46000	4.73146	4,764,230	17.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,412.98000	5.41298	5,315,470	17.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,701.84000	4.70184	4,734,350	17.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,346.17000	5.34617	5,249,180	17.41	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
R2040	On	03/02/2022	Bond Future	11.57	Put			4,761.53000	4.76153	4,794,560	17.41	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												3,648,491,140.14	42,539	109,62
R2044	On	06/05/2021	Bond Future			10.92210	84.27572	10.90919	84.36702		22.01	63,965,271.48	759	60,54
R2044	On	05/08/2021	Bond Future			11.12655	80.77030	11.11304	80.86289		21.57	61,304,657.70	759	71
R2044	On	04/11/2021	Bond Future			11.31279	81.68088	11.29867	81.77501		20.43	0.00	0	
R2044	On	03/02/2022	Bond Future			11.51386	78.23373	11.49913	78.32903		18.20	0.00	0	
Total R2044 Future												125,269,929.18	1,518	61,30
R2044	On	06/05/2021	Bond Future	12.44	Call			9,758.60000	9.75860	9,656,990	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			24.37000	0.02437	14,060	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,814.66000	9.81466	9,713,360	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			2,565.36000	2.56536	2,499,380	21.51	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,061.81000	1.06181	904,530	21.51	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			3,918.91000	3.91891	3,745,960	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			564.91000	0.56491	483,260	22.74	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,062.91000	6.06291	5,922,250	23.69	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			2,479.33000	2.47933	2,292,900	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			1,147.16000	1.14716	1,052,030	22.17	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			10,094.22000	10.09422	9,994,400	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			19.32000	0.01932	10,800	24.21	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,690.74000	6.69074	6,558,540	23.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			25.32000	0.02532	14,690	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			23.46000	0.02346	13,460	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,702.50000	9.70250	9,600,570	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			153.17000	0.15317	112,270	23.96	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			638.45000	0.63845	553,290	22.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,661.49000	3.66149	3,485,030	22.62	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put			206.56000	0.20656	157,200	23.69	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call			10,149.92000	10.14992	10,037,250	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			947.49000	0.94749	927,410	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,194.82000	10.19482	10,082,230	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			936.70000	0.93670	916,700	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			10,105.04000	10.10504	9,992,300	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			958.38000	0.95838	938,230	23.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,643.27000	1.64327	1,634,090	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,208.85000	11.20885	11,105,530	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,629.86000	1.62986	1,620,670	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,249.03000	11.24903	11,145,690	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,616.56000	1.61656	1,607,350	22.09	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
R2044	On	04/11/2021	Bond Future	12.89	Call		11,168.71000	11.16871	11,065,400	22.09	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,457.86000	5.45786	5,379,090	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,745.36000	4.74536	4,761,890	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,390.60000	5.39060	5,312,200	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,805.81000	4.80581	4,822,710	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,424.19000	5.42419	5,345,610	18.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,775.50000	4.77550	4,792,220	18.29	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											125,269,929.18	1,518	79,90
R2048	On	06/05/2021	Bond Future			10.82883	83.62393	10.81574	83.71974	22.38	0.00	0	135,24
R2048	On	05/08/2021	Bond Future			11.01863	84.49212	11.00495	84.58922	20.79	0.00	0	33,14
R2048	On	04/11/2021	Bond Future			11.20029	81.03104	11.18599	81.12969	20.79	0.00	0	
R2048	On	03/02/2022	Bond Future			11.39575	81.95589	11.38081	82.05584	17.51	0.00	0	
Total R2048 Future											0.00	0	168,36
R2048	On	06/05/2021	Bond Future	12.35	Call		10,036.71000	10.03671	9,931,480	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		21.84000	0.02184	12,420	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		10,093.86000	10.09386	9,988,940	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,472.11000	1.47211	1,377,760	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		2,085.38000	2.08538	1,895,220	22.62	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		455.16000	0.45516	379,530	23.76	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		4,546.93000	4.54693	4,375,490	23.76	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		5,030.23000	5.03023	5,045,830	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		20.99000	0.02099	11,880	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,979.49000	9.97949	9,873,960	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		291.75000	0.29175	211,540	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		1,815.31000	1.81531	1,726,780	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,699.85000	1.69985	1,515,510	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		22.71000	0.02271	12,990	24.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,763.41000	8.76341	8,805,300	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,026.93000	1.02693	971,720	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		6,977.22000	6.97722	7,001,770	19.55	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,680.96000	1.68096	1,608,410	19.55	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,244.71000	4.24471	4,242,070	20.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,492.86000	3.49286	3,393,120	20.65	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,482.94000	5.48294	5,492,260	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,512.66000	2.51266	2,424,880	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,473.07000	10.47307	10,356,530	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		912.65000	0.91265	893,210	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,519.17000	10.51917	10,402,710	22.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	12.52	Put		902.11000	0.90211	882,750	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,242.61000	3.24261	3,231,370	21.07	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,607.88000	4.60788	4,499,540	21.07	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,952.98000	5.95298	5,967,000	19.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,219.64000	2.21964	2,136,560	19.98	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		10,426.98000	10.42698	10,310,380	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		923.29000	0.92329	903,790	22.83	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,550.07000	1.55007	1,541,360	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,654.54000	11.65454	11,547,170	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,537.13000	1.53713	1,528,410	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,695.73000	11.69573	11,588,350	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,524.29000	1.52429	1,515,560	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,613.37000	11.61337	11,506,010	22.51	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,406.96000	5.40696	5,326,070	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,813.62000	4.81362	4,832,680	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,441.53000	5.44153	5,360,440	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,782.16000	4.78216	4,801,020	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,476.17000	5.47617	5,394,880	17.50	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,750.88000	4.75088	4,769,540	17.50	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											0.00	0	175,04
R209	On	06/05/2021	Bond Future			10.47446	69.17641	10.45135	69.30831	23.12	0.00	0	25,66
R209	On	05/08/2021	Bond Future			10.66682	69.89462	10.64279	70.02821	21.51	0.00	0	
R209	On	04/11/2021	Bond Future			10.85075	67.54078	10.82577	67.67622	20.84	0.00	0	2,83
R209	On	03/02/2022	Bond Future			11.04512	68.31171	11.01917	68.44883	17.63	0.00	0	
Total R209 Future											0.00	0	28,52
R209	On	06/05/2021	Bond Future	12.23	Call		9,178.46000	9.17846	9,042,320	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		9.25000	0.00925	5,010	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,224.45000	9.22445	9,088,450	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		5,859.37000	5.85937	5,952,900	22.12	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		99.42000	0.09942	61,050	22.12	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,802.62000	1.80262	1,762,140	22.98	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,219.82000	1.21982	1,047,440	22.98	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,953.25000	1.95325	1,760,820	23.24	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,425.98000	4.42598	4,484,520	22.29	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		244.14000	0.24414	170,780	22.29	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		3,488.66000	3.48866	3,298,760	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		452.92000	0.45292	394,920	23.85	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,174.33000	3.17433	3,188,620	22.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	12.22	Put		9.63000	0.00963	5,240	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,229.62000	6.22962	6,072,660	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		91.72000	0.09172	66,660	24.91	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,147.24000	2.14724	2,119,800	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		982.45000	0.98245	823,110	22.88	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,598.62000	4.59862	4,421,770	24.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,111.11000	1.11111	1,050,580	23.24	0.00	0	4,2!
R209	On	06/05/2021	Bond Future	12.24	Put		8.88000	0.00888	4,780	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,132.44000	9.13244	8,996,150	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		243.66000	0.24366	198,710	24.37	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,270.38000	9.27038	9,134,520	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		8.52000	0.00852	4,560	24.91	0.00	0	8,3!
R209	On	06/05/2021	Bond Future	10.00	Call		523.68000	0.52368	406,070	22.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,235.91000	7.23591	7,095,810	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,209.77000	1.20977	1,203,260	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,271.90000	7.27190	7,131,730	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,197.13000	1.19713	1,190,550	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,199.96000	7.19996	7,059,930	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,222.51000	1.22251	1,216,070	23.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,466.93000	8.46693	8,337,800	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,703.53000	1.70353	1,709,840	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,947.16000	1.94716	1,955,450	22.36	0.00	0	6,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,499.94000	8.49994	8,370,700	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,690.01000	1.69001	1,696,210	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,533.00000	8.53300	8,403,650	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,676.59000	1.67659	1,682,680	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,304.53000	3.30453	3,212,170	20.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,107.31000	5.10731	5,150,390	20.38	0.00	0	7,5!
R209	On	04/11/2021	Bond Future	9.50	Put		9,212.15000	9.21215	9,289,690	19.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,426.96000	1.42696	1,369,060	19.94	0.00	0	4,7!
R209	On	04/11/2021	Bond Future	12.00	Call		7,911.44000	7.91144	7,784,290	22.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,315.34000	4.31534	4,220,710	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,310.95000	4.31095	4,353,440	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,342.61000	4.34261	4,247,710	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,285.34000	4.28534	4,327,560	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,369.71000	4.36971	4,274,540	17.67	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,259.61000	4.25961	4,301,560	17.67	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											0.00	0	88,3!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	06/05/2021			203.39821	203.39821	203.38060	203.38060			0.00	0	1,48
R210	On	05/08/2021			205.56085	205.56085	205.54401	205.54401			0.00	0	
R210	On	04/11/2021			205.19001	205.19001	205.17404	205.17404			0.00	0	
R210	On	03/02/2022			207.57903	207.57903	207.56310	207.56310			0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	06/05/2021			171.94507	171.94507	171.92799	171.92799			157,501,684.12	916	3,40
R212	On	05/08/2021			171.44815	171.44815	171.43159	171.43159			0.00	0	
R212	On	04/11/2021			173.41860	173.41860	173.40274	173.40274			0.00	0	
Total R212 Future											157,501,684.12	916	3,40
Total For R212											157,501,684.12	916	3,40
R213	On	06/05/2021			9.54210	85.39105	9.51909	85.52020		17.07	0.00	0	9,52
R213	On	05/08/2021			9.74761	86.27762	9.72357	86.40841		15.88	0.00	0	20
R213	On	04/11/2021			9.94541	83.71887	9.92028	83.85157		15.31	0.00	0	
R213	On	03/02/2022			10.16123	84.67414	10.13496	84.80852		12.92	0.00	0	
Total R213 Future											0.00	0	9,72
R213	On	06/05/2021	11.90	Call			12,094.11000	12.09411	11,964,840	18.37	0.00	0	
R213	On	06/05/2021	11.90	Put			0.17000	0.00017	0,050	18.37	0.00	0	
R213	On	06/05/2021	11.91	Call			12,139.88000	12.13988	12,010,620	18.37	0.00	0	
R213	On	06/05/2021	11.91	Put			0.16000	0.00016	0,050	18.37	0.00	0	
R213	On	06/05/2021	11.89	Call			12,048.30000	12.04830	11,919,030	18.37	0.00	0	
R213	On	06/05/2021	11.89	Put			0.18000	0.00018	0,060	18.37	0.00	0	
R213	On	05/08/2021	10.78	Call			6,581.42000	6.58142	6,447,540	16.74	0.00	0	
R213	On	05/08/2021	10.78	Put			1,077.65000	1.07765	1,074,560	16.74	0.00	0	
R213	On	05/08/2021	10.14	Call			4,242.69000	4.24269	4,121,140	15.98	0.00	0	
R213	On	05/08/2021	10.14	Put			2,014.36000	2.01436	2,023,600	15.98	0.00	0	
R213	On	05/08/2021	9.34	Put			4,156.25000	4.15625	4,196,010	15.46	0.00	0	
R213	On	05/08/2021	9.34	Call			2,032.90000	2.03290	1,941,870	15.46	0.00	0	
R213	On	05/08/2021	10.85	Call			6,858.48000	6.85848	6,723,820	16.84	0.00	0	
R213	On	05/08/2021	10.85	Put			1,007.05000	1.00705	1,003,180	16.84	0.00	0	
R213	On	05/08/2021	10.86	Call			6,898.24000	6.89824	6,763,480	16.86	0.00	0	
R213	On	05/08/2021	10.86	Put			997.31000	0.99731	993,340	16.86	0.00	0	
R213	On	05/08/2021	10.84	Call			6,818.77000	6.81877	6,684,210	16.83	0.00	0	
R213	On	05/08/2021	10.84	Put			1,016.88000	1.01688	1,013,110	16.83	0.00	0	
R213	On	04/11/2021	11.11	Call			7,634.89000	7.63489	7,511,420	16.42	0.00	0	
R213	On	04/11/2021	11.11	Put			1,644.99000	1.64499	1,654,220	16.42	0.00	0	
R213	On	04/11/2021	11.09	Call			7,567.20000	7.56720	7,444,000	16.42	0.00	0	
R213	On	04/11/2021	11.09	Put			1,673.23000	1.67323	1,682,730	16.42	0.00	0	
R213	On	04/11/2021	11.10	Call			7,601.02000	7.60102	7,477,680	16.42	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future	11.10	Put			1,659.07000	1.65907	1,668,430	16.42	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,200.97000	4.20097	4,107,890	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,614.61000	3.61461	3,655,910	12.92	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,960.57000	2.96057	2,882,200	12.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,910.14000	4.91014	4,966,150	12.59	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,494.16000	8.49416	8,581,240	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,930.60000	3.93060	3,840,330	12.85	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,853.63000	3.85363	3,897,740	12.85	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,557.22000	2.55722	2,484,780	12.45	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,463.98000	5.46398	5,525,920	12.45	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,278.23000	9.27823	9,370,270	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			0.00000	0.00000	1,796,780	12.21	1,545,230.80	860	40
R213	On	03/02/2022	Bond Future	9.97	Call			3,465.77000	3.46577	3,380,830	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,316.16000	4.31616	4,365,600	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,490.60000	3.49060	3,405,350	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,289.12000	4.28912	4,338,250	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,440.73000	3.44073	3,356,090	12.72	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,273.32000	1.27332	1,226,020	12.21	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put			0.00000	0.00000	2,911,840	13.18	2,504,182.40	860	40
R213	On	03/02/2022	Bond Future	10.00	Call			0.00000	0.00000	3,455,290	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			0.00000	0.00000	4,284,560	12.75	1,842,360.80	430	40
R213	On	03/02/2022	Bond Future	9.22	Put			0.00000	0.00000	6,794,910	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,343.04000	4.34304	4,392,780	12.72	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,080.04000	1.08004	1,037,700	12.21	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call			0.00000	0.00000	5,114,620	13.18	0.00	0	
Total R213 Option												5,891,774.00	2,150	2,150
Total For R213												5,891,774.00	2,150	11,910
R214	On	06/05/2021	Bond Future			10.80366	66.37393	10.78554	66.47932		25.02	0.00	0	15,540
R214	On	05/08/2021	Bond Future			10.99227	67.06301	10.97339	67.16984		23.25	0.00	0	
R214	On	04/11/2021	Bond Future			11.17269	64.54027	11.15305	64.64859		22.63	0.00	0	
R214	On	03/02/2022	Bond Future			11.36634	65.27682	11.34590	65.38651		19.13	0.00	0	
Total R214 Future												0.00	0	15,540
R214	On	06/05/2021	Bond Future	12.26	Call			7,797.98000	7.79798	7,679,000	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			36.96000	0.03696	23,370	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,844.17000	7.84417	7,725,550	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			35.71000	0.03571	22,480	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,751.76000	7.75176	7,632,420	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			38.25000	0.03825	24,300	27.01	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,934.18000	6.93418	6,813,910	25.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.01	Put		1,462.91000	1.46291	1,449,470	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,968.95000	6.96895	6,848,640	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,448.60000	1.44860	1,435,120	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,003.77000	7.00377	6,883,420	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,434.40000	1.43440	1,420,880	25.06	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,845.39000	1.84539	1,844,520	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,484.50000	8.48450	8,375,450	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,873.54000	1.87354	1,872,810	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,516.61000	8.51661	8,407,490	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,859.42000	1.85942	1,858,620	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,548.74000	8.54874	8,439,550	24.30	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,606.47000	4.60647	4,524,100	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,263.50000	4.26350	4,290,820	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,551.00000	4.55100	4,469,050	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,314.72000	4.31472	4,342,460	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,578.70000	4.57870	4,496,540	19.03	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,289.04000	4.28904	4,316,570	19.03	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,54
Total for Bond											15,919,146,508.82	187,047	1,296,16
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			763.78500	763.78500	764.59900	764.59900			0.00	0	5
GOVI On 05/08/2021 GOVI			771.62300	771.62300	772.45500	772.45500		3,317,978,900.00		430	4
GOVI On 04/11/2021 GOVI			780.37900	780.37900	781.23200	781.23200		0.00		0	
GOVI On 03/02/2022 GOVI			789.27400	789.27400	790.14100	790.14100		0.00		0	
Total GOVI Future								3,317,978,900.00		430	9
GOVI On 06/05/2021 GOVI	678.68	Call			859,190.00000	85.91900	851,050,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			859,090.00000	85.90900	850,950,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			859,290.00000	85.92900	851,150,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 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			533,250.00000	53.32500	524,930,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		533,150.00000	53.31500	524,830,000		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		533,050.00000	53.30500	524,730,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		528,220.00000	52.82200	519,690,000		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		528,120.00000	52.81200	519,590,000		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		528,320.00000	52.83200	519,790,000		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		26,090.00000	2.60900	34,760,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		26,190.00000	2.61900	34,860,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		25,990.00000	2.59900	34,660,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											3,317,978,900.00	430	98
Total for GOVI											3,317,978,900.00	430	98
AL37	On	06/05/2021	Index Future			787.69800	787.69800	788.81400	788.81400		0.00	0	
AL37	On	05/08/2021	Index Future			795.78100	795.78100	796.91800	796.91800		0.00	0	
AL37	On	04/11/2021	Index Future			804.81200	804.81200	805.97400	805.97400		0.00	0	
AL37	On	03/02/2022	Index Future			813.98500	813.98500	815.16500	815.16500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			877.11100	877.11100	877.93800	877.93800		0.00	0	
AL7T	On	05/08/2021	Index Future			886.11200	886.11200	886.95800	886.95800		0.00	0	
AL7T	On	04/11/2021	Index Future			896.16700	896.16700	897.03600	897.03600		0.00	0	
AL7T	On	03/02/2022	Index Future			906.38200	906.38200	907.26600	907.26600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			773.09000	773.09000	773.93200	773.93200		0.00	0	25
ALBI	On	05/08/2021	Index Future			781.02300	781.02300	781.88400	781.88400		0.00	0	
ALBI	On	04/11/2021	Index Future			789.88600	789.88600	790.76800	790.76800		0.00	0	
ALBI	On	03/02/2022	Index Future			798.88900	798.88900	799.78600	799.78600		0.00	0	
Total ALBI Future											0.00	0	25
Total For ALBI											0.00	0	25
IGOV	On	06/05/2021	Index Future			287.67300	287.67300	285.86200	285.86200		0.00	0	88

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	05/08/2021	Index Future			290.69700	290.69700	288.87000	288.87000			0.00	0	
IGOV	On	04/11/2021	Index Future			294.06600	294.06600	292.22300	292.22300			0.00	0	
IGOV	On	03/02/2022	Index Future			297.48800	297.48800	295.62500	295.62500			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,15
JIBAR	f	On	21/04/2021	Jibar Future		3.67500	96.32500	3.67500	96.32500			0.00	0	
JIBAR	f	On	19/05/2021	Jibar Future		3.69000	96.31000	3.68000	96.32000			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.70500	96.29500	3.69500	96.30500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.73000	96.27000	3.71000	96.29000			0.00	0	
JIBAR	f	On	18/08/2021	Jibar Future		3.77000	96.23000	3.74000	96.26000			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.79500	96.20500	3.75500	96.24500			0.00	0	30,00
JIBAR	f	On	15/12/2021	Jibar Future		3.99000	96.01000	3.92000	96.08000			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.11000	95.89000	4.01000	95.99000			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.49000	95.51000	4.42000	95.58000			0.00	0	47
JIBAR	f	On	21/09/2022	Jibar Future		4.60000	95.40000	4.49500	95.50500			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		4.97500	95.02500	4.90500	95.09500			0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		5.07500	94.92500	4.97000	95.03000			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.69000	90.69000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											19,237,125,408.82	187,477	1,328,87	
ABCPI	On	07/12/2023	Spot Bond			3.42000	306.23514	3.42000	306.17189			68,400,000,000.00	20,000,000	10,000,00
Total ABCPI3 SPOT												68,400,000,000.00	20,000,000	10,000,00
Total For ABCPI3												68,400,000,000.00	20,000,000	10,000,00
ABF001	On	13/09/2026	Spot Bond					0.00000	100.53361			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.90816			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	
ABF004	On	30/06/2026	Spot Bond			9.65000	102.96893	9.65000	102.94228			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.82376				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.54950				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.39030				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.94891				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.94355				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.48095				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.89785				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.98005				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.08435				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.67063				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.86962				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2023 Spot Bond					0.00000	101.40898				0.00	2,600,000,000	1,430,000,000
Total ABFN28 SPOT										0.00	2,600,000,000	1,430,000,000
Total For ABFN28										0.00	2,600,000,000	1,430,000,000
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.53182				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	102.51464				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.85258				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	101.37480				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	102.36025				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	101.28538				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.48357				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.85933				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.88847				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	99.97544				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.71143				0.00	21,000,000	78,000,000
Total ABFN39 SPOT										0.00	21,000,000	78,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN39										0.00	21,000,000	78,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.98983				0.00	800,000,000	400,000,000
Total ABFN40 SPOT										0.00	800,000,000	400,000,000
Total For ABFN40										0.00	800,000,000	400,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.23258				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.47849				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.09073				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.09334				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.09526				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.40428				0.00	0	0
Total ABFN46 SPOT										0.00	0	0
Total For ABFN46										0.00	0	0
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.68668				0.00	0	0
Total ABFN47 SPOT										0.00	0	0
Total For ABFN47										0.00	0	0
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.72099				0.00	0	0
Total ABFN48 SPOT										0.00	0	0
Total For ABFN48										0.00	0	0
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.29919				0.00	0	0
Total ABFN49 SPOT										0.00	0	0
Total For ABFN49										0.00	0	0
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.30753				0.00	0	0
Total ABFN50 SPOT										0.00	0	0
Total For ABFN50										0.00	0	0
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.37719				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 ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.32720				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.97349				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.38675				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.27218				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.85033				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.52000	3.52000	3.52000	146.96393				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	86.30189	100.00000	86.13232				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.76000	6.76000	6.76000	139.83300				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.21260	100.00000	19.16813				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.44988				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.76000	215.82130	2.76000	215.81314				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.36000	2.36000	2.36000	150.15573				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	193.62332				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	221.48825				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.48500	6.48500	6.48500	103.26456				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.12000	7.12000	7.12000	119.00933				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.98500	109.03105	4.98500	109.01622				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.01500	111.37465	5.01500	111.35941				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.68500	119.00135	6.68500	118.97974				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.89500	118.55969	7.89500	118.53433				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			5.45500	110.55530	5.45500	110.53913				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.37500	107.23105	7.37500	107.20995				0.00	0	330,000.00
Total ABS7 SPOT										0.00	0	330,000.00
Total For ABS7										0.00	0	330,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.80994	100.00000	10.78614				0.00	0	
Total ABS7/R186 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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.80000	318.42826	1.80000	318.37647				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.92000	171.24644	0.92000	171.22269			55,200,000,000.00		60,000,000	3,852,140,00
Total ABSI4 SPOT									55,200,000,000.00		60,000,000	3,852,140,00
Total For ABSI4									55,200,000,000.00		60,000,000	3,852,140,00
ABX01 On 10/07/2024 Spot Bond			9.99500	9.99500	9.99500	105.53859				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.51540				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.49970				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.48028				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.48266				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.04578				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.49838				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.49838				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.51177				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.51177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	159.58099				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	162.15845				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.47322				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.47005				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.45824				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.86628				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.84294				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.06919				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.09823				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.90853				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.96184				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	100.05174				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.45493				0.00	0	50,000,00
Total AGT01 SPOT										0.00	0	50,000,00
Total For AGT01										0.00	0	50,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.69113				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.53645				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.82993				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.02708				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.02708				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.03195				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.02630				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.02602				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.02902				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.03201				0.00	0	
Total AHF3B5 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 AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.04180				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.04478				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.95502				0.00	0	8,000,00
Total AHF5A1 SPOT										0.00	0	8,000,00
Total For AHF5A1										0.00	0	8,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.85713				0.00	0	42,000,00
Total AHF5A2 SPOT										0.00	0	42,000,00
Total For AHF5A2										0.00	0	42,000,00
AHF5A On 21/08/2023 Spot Bond			6.17500	109.52005	6.17500	109.50165				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.90459				0.00	0	26,000,00
Total AHF5B1 SPOT										0.00	0	26,000,00
Total For AHF5B1										0.00	0	26,000,00
AHF5C On 21/08/2023 Spot Bond					0.00000	100.96785				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.82685				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.07460				0.00	0	60,000,00
Total AHF6A1 SPOT										0.00	0	60,000,00
Total For AHF6A1										0.00	0	60,000,00
AHF6A On 21/08/2024 Spot Bond					0.00000	101.30860				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.90452				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.96777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.40989				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.84127				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.93617				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.99940				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.53605				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.90500	108.61720	6.90500	108.59694				0.00	0	10,560,400,00
Total AIR02 SPOT										0.00	0	10,560,400,00
Total For AIR02										0.00	0	10,560,400,00
AIR04 On 29/05/2024 Spot Bond			7.40500	108.69723	7.40500	108.67539			74,050,000,000.00		10,000,000	4,762,700,00
Total AIR04 SPOT									74,050,000,000.00		10,000,000	4,762,700,00
Total For AIR04									74,050,000,000.00		10,000,000	4,762,700,00
AIR05 On 29/05/2030 Spot Bond			11.48500	95.70409	11.48500	95.67457				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.04000	170.03791	6.04000	169.99085				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.04899				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.31639				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF07 On 25/06/2023 Spot Bond					0.00000	100.64950				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.86294				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.13412				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.78072				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.02618				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.39724				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.58194				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.01092				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.81000	236.71512	4.81000	236.65738				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.82500	213.75775	4.82500	213.70553				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.90000	169.96887	1.90000	169.94072				0.00	0	34,000,00
Total ASN137 SPOT										0.00	0	34,000,00
Total For ASN137										0.00	0	34,000,00
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 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 ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.05616				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.21263				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.22307				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.94500	169.91058	1.94500	169.88224				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.26487				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.82139				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.66000	183.23972	4.66000	183.19589				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	101.16198				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.95071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.58458				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.55272				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.36348				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.88000	106.94871	4.88000	106.92233				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.43308				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.43954				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.47701				0.00	45,200,000	11,300,00
Total ASN204 SPOT										0.00	45,200,000	11,300,00
Total For ASN204										0.00	45,200,000	11,300,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.09495				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.23934				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.79635				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.72682				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.55115				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.43115				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.00346				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.92348				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.90143				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.60760				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.43350				0.00	0	
Total ASN291 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 ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.46849				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.59823				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	103.25073				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.94500	4.94500	4.94500	94.20438				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.44389				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.50622				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.12471				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.44720				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.99000	105.43365	4.99000	105.40731				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.47633				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.43303				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.45421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.45665				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.45665				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.79621				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.54710				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.44796				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.46449				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.88384				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.57367				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.57367				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.54008				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.45190				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39! On 20/11/2022 Spot Bond					0.00000	100.82532				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39! On 17/12/2025 Spot Bond					0.00000	100.53610				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40! On 20/12/2024 Spot Bond					0.00000	100.44875				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41! On 20/12/2024 Spot Bond					0.00000	100.52740				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41! On 05/12/2021 Spot Bond					0.00000	100.70147				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42! On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42! On 20/12/2024 Spot Bond					0.00000	104.55259				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.48416				0.00	0	66,000,00
Total ASN444 SPOT										0.00	0	66,000,00
Total For ASN444										0.00	0	66,000,00
ASN44! On 17/06/2021 Spot Bond					0.00000	100.48416				0.00	0	66,000,00
Total ASN445 SPOT										0.00	0	66,000,00
Total For ASN445										0.00	0	66,000,00
ASN44! On 22/06/2023 Spot Bond					0.00000	100.42089				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.43417				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond					0.00000	100.56675				0.00	0	
Total ASN453 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 ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.43650				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.22399				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.01912				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.01980				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	101.38022				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	100.58233				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	102.04968				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	101.51169				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.89948				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.88050				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	100.55649				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	101.32081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	100.96515				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.46274				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.55106				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.71740				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	99.91100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.47427				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.46117				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.64576				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.62521				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.27907				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.54339				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.50339				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.50339				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.44940				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.99454	9.00000	102.98356				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	102.72350	8.18000	102.71173				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.78302	8.36000	102.77140				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.78302	8.36000	102.77140				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.01118	9.10000	101.98611				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.43582	11.05000	102.40539				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.42496	11.00000	102.39467				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.77800				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.31627	10.50000	102.28735				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.31627	10.50000	102.28735				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.26305				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.87025				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.97425				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.33802	10.60000	102.30883				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.30383	10.47000	102.28090				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.29467	10.55000	102.26531				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.17087				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	100.93541				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.95601				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.95601				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.88344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN565 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.79250				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN566 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.81836				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN567 On 24/04/2025 Spot Bond					0.00000	99.92305				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.89991				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.78530				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.75822				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN571 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.77176				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.77176				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.57861				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.43305				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.56857				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.60031				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.76425				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.60327				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.66425				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.73647				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.35733				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.26897				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.25616				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.62357	9.22000	102.01197				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.17297				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.09039				0.00	0	
Total ASN597 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 ASN597									0.00	0	
ASN597 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.06432			0.00	0	
Total ASN598 SPOT									0.00	0	
Total For ASN598									0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.57500	104.01981	5.57500	104.00427		5,575,000,000,000.00	1,000,000,000	1,000,000,000	
Total BAW21 SPOT								5,575,000,000,000.00	1,000,000,000	1,000,000,000	
Total For BAW21								5,575,000,000,000.00	1,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.71422	9.30000	100.68934		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.61900		0.00	0	0	20,000,000
Total BAW22 SPOT								0.00	0	0	20,000,000
Total For BAW22								0.00	0	0	20,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.07328		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.87293		0.00	0	0	
Total BAW29 SPOT								0.00	0	0	
Total For BAW29								0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.90274		0.00	800,000,000	400,000,000	
Total BAW30 SPOT								0.00	800,000,000	400,000,000	
Total For BAW30								0.00	800,000,000	400,000,000	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.30685		0.00	0	0	
Total BAW31 SPOT								0.00	0	0	
Total For BAW31								0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			6.14500	100.16038	6.14500	100.14382		0.00	0	0	
Total BAW33 SPOT								0.00	0	0	
Total For BAW33								0.00	0	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.98795		0.00	100,000,000	50,000,000	
Total BAW34 SPOT								0.00	100,000,000	50,000,000	
Total For BAW34								0.00	100,000,000	50,000,000	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.84576		0.00	0	0	
Total BAW35 SPOT								0.00	0	0	
Total For BAW35								0.00	0	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.14709		0.00	0	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW36 SPOT										0.00	0	1,000,000,00
Total For BAW36										0.00	0	1,000,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.33915				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.47500				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.37500	8.37500	8.37500	105.60183				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.57470				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.60500	10.60500	10.60500	106.62282				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.43182				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.42398				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.41547				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.41560				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.42119				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.75514				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.48919				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.47702				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.50339				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.48867				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.50278				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.47429				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.50263				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.47504				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.50290				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.48878				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.55999				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.57322				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57322				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57322				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.58760				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	100.57389				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.90677				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.60221				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.04205				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.55000	7.55000	7.55000	103.11833				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.18671				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.16893				0.00	0	20,000,00
Total BDX31 SPOT										0.00	0	20,000,00
Total For BDX31										0.00	0	20,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.29018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.71106				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.17500	107.50673	7.17500	107.48613				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.97777				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.66839				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.07500	105.94803	7.07500	105.92754				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.10108				0.00	0	85,000,00
Total BGL12 SPOT										0.00	0	85,000,00
Total For BGL12										0.00	0	85,000,00
BGL13 On 20/08/2021 Spot Bond			6.17500	103.76346	6.17500	103.74625				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.12009				0.00	0	400,000,00
Total BGL14 SPOT										0.00	0	400,000,00
Total For BGL14										0.00	0	400,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	102.70748				0.00	0	32,000,00
Total BGL15 SPOT										0.00	0	32,000,00
Total For BGL15										0.00	0	32,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.13551				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.42711				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.99897				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.81431				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.99583				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.85388				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.94835				0.00	0	40,000,0€
Total BID09 SPOT										0.00	0	40,000,0€
Total For BID09										0.00	0	40,000,0€
BID10 On 15/11/2023 Spot Bond					0.00000	101.16814				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.91500	112.82971	5.91500	112.81154				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.53681				0.00	0	43,000,0€
Total BID12 SPOT										0.00	0	43,000,0€
Total For BID12										0.00	0	43,000,0€
BID13 On 14/06/2024 Spot Bond					0.00000	100.77716				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.57922				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.97381				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.84950				0.00	0	
Total BNPP01 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 BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.15647				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.77300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	97.35400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	66.20100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 11/08/2021 Spot Bond					0.00000	100.86399				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	99.99850				0.00	0	50,000,00
Total BPPF11 SPOT										0.00	0	50,000,00
Total For BPPF11										0.00	0	50,000,00
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.37100				0.00	0	28,000,00
Total BPPF13 SPOT										0.00	0	28,000,00
Total For BPPF13										0.00	0	28,000,00
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.83426				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.52990				0.00	0	1,010,000,00
Total BPPF20 SPOT										0.00	0	1,010,000,00
Total For BPPF20										0.00	0	1,010,000,00
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.55607				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.02593				0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	100,000,000	50,000,000
Total For BPPF23										0.00	100,000,000	50,000,000
BPPF23 On 03/08/2021 Spot Bond					0.00000	101.07027				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.15450				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.11930				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.12856				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	101.02181				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.07023				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.11234				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.14715				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	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.36871				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.77500	105.36203	4.77500	105.34827			701,925,000,000.00		147,000,000	49,000,000
Total CBL26 SPOT									701,925,000,000.00		147,000,000	49,000,000
Total For CBL26									701,925,000,000.00		147,000,000	49,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL28 On 21/05/2021 Spot Bond					0.00000	100.88598				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.92529				0.00	100,000,000	50,000,000
Total CBL29 SPOT										0.00	100,000,000	50,000,000
Total For CBL29										0.00	100,000,000	50,000,000
CCT01 On 23/06/2023 Spot Bond			7.04500	115.06148	7.04500	115.03960				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.29500	116.09031	7.29500	116.06747				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.92500	111.80076	7.92500	111.77715				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.34500	106.47408	9.34500	104.74076				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.72275				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.50403				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.83129				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.06705				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.14309				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.95871				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.95582				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.02883				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.20761	3.14000	160.09601				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.87000	1.87000	1.87000	160.30608				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.45341	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.05953				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.94500	110.28653	6.94500	110.26607				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	111.92422	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.51347				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.92095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.19329				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.87843	10.98000	99.84941				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.75453	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.46847				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.04812				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.03925				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			5.67000	105.14981	5.67000	105.13355				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.87000	170.00775	1.87000	169.97973				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.06000	136.38729	5.06000	136.35300				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.50000	134.28167	5.50000	134.24632				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.02432				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.05285				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.15821				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.37500	104.21108	6.37500	104.19331				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.99365				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.51058				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.78778				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.13000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	68.55869	100.00000	68.40528				0.00	0	
Total CLN477 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 CLN477									0.00	0	
CLN48 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	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.07546			0.00	0	
Total CLN482 SPOT									0.00	0	
Total For CLN482									0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.06290			0.00	0	
Total CLN483 SPOT									0.00	0	
Total For CLN483									0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.23009			0.00	0	50,000,00
Total CLN484 SPOT									0.00	0	50,000,00
Total For CLN484									0.00	0	50,000,00
CLN48 On 02/12/2021 Spot Bond			5.87000	105.97809	5.87000	105.96125			0.00	0	
Total CLN485 SPOT									0.00	0	
Total For CLN485									0.00	0	
CLN48 On 23/06/2021 Spot Bond			10.16000	104.97220	10.16000	105.74400			0.00	0	
Total CLN487 SPOT									0.00	0	
Total For CLN487									0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.17500	105.68139	6.17500	105.66363			0.00	0	
Total CLN488 SPOT									0.00	0	
Total For CLN488									0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.78478			0.00	0	
Total CLN490 SPOT									0.00	0	
Total For CLN490									0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.54643			0.00	0	
Total CLN493 SPOT									0.00	0	
Total For CLN493									0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.85885			0.00	0	
Total CLN495 SPOT									0.00	0	
Total For CLN495									0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.57500	111.72870	6.57500	111.70906			0.00	0	
Total CLN496 SPOT									0.00	0	
Total For CLN496									0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.98937			0.00	0	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	25,000,00
Total For CLN497										0.00	0	25,000,00
CLN497 On 20/05/2021 Spot Bond					0.00000	100.92044				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.14810				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.15652				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.51658				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.64369				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.78928				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.67875				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.61549				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.00874	9.96000	100.98206				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.78556	10.01000	99.75879				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.94068				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	102.95368	9.60000	103.54770			0.00	0	
Total CLN519 SPOT									0.00	0	
Total For CLN519									0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.62799			0.00	0	
Total CLN520 SPOT									0.00	0	
Total For CLN520									0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.77852			0.00	0	
Total CLN522 SPOT									0.00	0	
Total For CLN522									0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.01282			0.00	0	
Total CLN523 SPOT									0.00	0	
Total For CLN523									0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.08125	9.20000	101.05655			0.00	0	
Total CLN524 SPOT									0.00	0	
Total For CLN524									0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.92998			0.00	0	
Total CLN525 SPOT									0.00	0	
Total For CLN525									0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.39748			0.00	0	38,000,00
Total CLN526 SPOT									0.00	0	38,000,00
Total For CLN526									0.00	0	38,000,00
CLN527 On 21/02/2024 Spot Bond					0.00000	102.39960			0.00	0	
Total CLN527 SPOT									0.00	0	
Total For CLN527									0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.85679			0.00	0	
Total CLN528 SPOT									0.00	0	
Total For CLN528									0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.23159			0.00	0	
Total CLN529 SPOT									0.00	0	
Total For CLN529									0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.62799			0.00	0	
Total CLN531 SPOT									0.00	0	
Total For CLN531									0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.50789			0.00	0	
Total CLN533 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.03061				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.77500	108.13810	8.77500	108.11245				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.75058				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.92766				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.03525				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	133.85500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.81022				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.03443				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.24500	109.17610	8.24500	109.15174				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.29500	106.50212	8.29500	106.47860				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.38500	111.11595	8.38500	111.09074				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.94311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.07612				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.04961				0.00	0	22,000,00
Total CLN557 SPOT										0.00	0	22,000,00
Total For CLN557										0.00	0	22,000,00
CLN55 On 24/11/2024 Spot Bond					0.00000	100.89642				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.03932				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
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	116.90800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.11196				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.33330	10.19000	104.37033				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.24500	111.66020	8.24500	111.63529				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.14036				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.83332				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.25584				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.76766				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.04601				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.14060				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.19560				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.47500	110.01934	8.47500	109.99411				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.10531				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.23774				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.05166				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.58868				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.55496				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.02908				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.25405				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.08983				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.76161				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.67783				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.02630				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.74071				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.11861				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.67148				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.53370				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.53841				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.66515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.45739				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.48000	141.41978	3.48000	113.62925				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.88117				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.35069				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.88117				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.72961				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.23985				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.61206				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.53841				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.53841				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.78914				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.06370				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.99403				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.13381				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.03036				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.89668				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.45068	9.32000	104.42453				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	99.97249				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.56529				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.68734				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.86511				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.76152				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.38987				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.12632				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.53537				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.74069				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.20091				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.19643				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.10558				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.92630				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.19500	106.75499	6.19500	106.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.09366				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.64975				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.05000	62.59891	12.05000	83.68771				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.82849				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.94500	103.56012	8.94500	103.53509				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.08867				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.84254				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.24085				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.08598				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.64701				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.85703				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.08368				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.22082				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.96617				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.18340				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.02649				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.86177				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.52823				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.27213				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.52915				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.08368				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.78225				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.08368				0.00	0	
Total CLN650 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 CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.86735				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.08368				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.56677				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.17083				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.20396				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.95600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	109.69500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	131.51100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.15239				0.00	0	60,000,00

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 CLN665 SPOT										0.00	0	60,000,00
Total For CLN665										0.00	0	60,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	100.28663				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.30300				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.62418				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.40578				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.83547				0.00	0	30,000,00
Total CLN670 SPOT										0.00	0	30,000,00
Total For CLN670										0.00	0	30,000,00
CLN670 On 19/08/2025 Spot Bond					0.00000	101.20002				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.65747				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.11354	141.04822	4.11354	114.60025				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.11354	141.04822	4.11354	114.60099				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.78832				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.22494				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	101.29138				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.32365				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.46841				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.14378				0.00	0	20,000,00
Total CLN680 SPOT										0.00	0	20,000,00
Total For CLN680										0.00	0	20,000,00
CLN681 On 19/08/2025 Spot Bond					0.00000	101.24653				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.63345				0.00	0	40,000,00
Total CLN682 SPOT										0.00	0	40,000,00
Total For CLN682										0.00	0	40,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	100.44800				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.46059				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.07554				0.00	0	25,000,00
Total CLN685 SPOT										0.00	0	25,000,00
Total For CLN685										0.00	0	25,000,00
CLN686 On 21/06/2023 Spot Bond					0.00000	100.53218				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.54701				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.54676				0.00	0	
Total CLN688 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 CLN688									0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.48021			0.00	0	
Total CLN690 SPOT									0.00	0	
Total For CLN690									0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.38156			0.00	0	
Total CLN691 SPOT									0.00	0	
Total For CLN691									0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.48027			0.00	0	
Total CLN692 SPOT									0.00	0	
Total For CLN692									0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.32458			0.00	0	
Total CLN693 SPOT									0.00	0	
Total For CLN693									0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.89076		57,060,000,000.00	6,000,000,000.00	6,000,000,000.00	6,000,000,000.00
Total CLN694 SPOT								57,060,000,000.00	6,000,000,000.00	6,000,000,000.00	
Total For CLN694								57,060,000,000.00	6,000,000,000.00	6,000,000,000.00	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.25751			0.00	0	
Total CLN695 SPOT									0.00	0	
Total For CLN695									0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.56012			0.00	0	
Total CLN696 SPOT									0.00	0	
Total For CLN696									0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.08594			0.00	0	
Total CLN697 SPOT									0.00	0	
Total For CLN697									0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.51679			0.00	0	
Total CLN698 SPOT									0.00	0	
Total For CLN698									0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.29513			0.00	0	
Total CLN699 SPOT									0.00	0	
Total For CLN699									0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.70879			0.00	0	
Total CLN700 SPOT									0.00	0	
Total For CLN700									0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.94249			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.98419				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.36353				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.59031				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.67027				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.04662				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.32459				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.61980				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.46903				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.09261				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.34174				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.56415				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2022 Spot Bond					0.00000	100.91033				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.47217				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.47217				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.47217				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	81.10770				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.38575				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.55850				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	80.08128				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	80.41112				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.68916				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.13820				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.43365				0.00	0	
Total CLN724 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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.43365				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.43365				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.44152				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.44152				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.44152				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.70112				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.76803				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.42488				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.56965				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.19825				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.34170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.22013				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.22999				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		6,000,000,000	6,000,000,000	
Total CLN740 SPOT								10,000,000,000,000.00		6,000,000,000	6,000,000,000	
Total For CLN740								10,000,000,000,000.00		6,000,000,000	6,000,000,000	
CLN741 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		930,000,000,000,000.00		19,300,000,000	19,300,000,000	
Total CLN741 SPOT								10,000,000,000,000.00		19,300,000,000	19,300,000,000	
Total For CLN741								10,000,000,000,000.00		19,300,000,000	19,300,000,000	
CLN81 On 18/04/2028 Spot Bond			7.55000	103.13921	7.55000	103.11833				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.01148				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.57500	113.52308	7.57500	113.49989				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.39500	112.06155	9.39500	112.03329				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.35500	114.44168	6.35500	114.42200				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			7.01000	104.22841	7.01000	104.20879				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			9.80500	102.47518	9.80500	102.44838				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.89500	101.37931	9.89500	101.35242				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.37500	9.37500	9.37500	109.23855				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.90587				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.48021				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.46345				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.19797				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.82086				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.84344				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.66981				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.48343				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.38050				0.00	0	
Total DNG102 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 DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.68631			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.09446			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.84285			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.85219			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.64500	8.64500	8.64500	109.83943			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.36373			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.91250			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.12500	103.52478	6.12500	103.50758			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.49000	107.50485	6.49000	107.48588		309,515,888,000.00		47,691,200	63,146,900
Total DV23 SPOT								309,515,888,000.00		47,691,200	63,146,900
Total For DV23								309,515,888,000.00		47,691,200	63,146,900
DV23/R On 27/02/2023 Spot Bond			100.00000	31.34967	100.00000	31.27952			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.34967	100.00000	31.27952			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.04500	111.01009	6.04500	110.99183			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.66044	9.69000	101.63386				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.66044	9.69000	101.63386				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.47500	94.74731	11.47500	94.71811				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	101.72958	10.10000	101.70190				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72958	10.10000	101.70190				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.76436				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.08684				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.05484				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.13597				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.36313				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.89044				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.15868				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.64517				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.65733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.17908				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	101.17914				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	99.88615				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	94.96868				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	99.87896				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.97576				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.02311				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.43421	4.51000	105.42135				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.58000	104.61013	5.58000	104.59449				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.48500	110.05215	6.48500	110.03307				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.07000	105.83168	5.07000	105.80526				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.88000	94.83520	4.88000	94.81180				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.75510	2.25000	132.73184				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.93000	140.96136	3.93000	142.89130				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.94200	128.86488	3.94200	128.83639				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.98500	124.82611	3.98500	124.79835				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.71000	109.27567	4.71000	109.24931				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	96.82126	4.85000	96.79745				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.75510	2.25000	132.73184				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	148.64674				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.27348				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN004 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	112.82278				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	111.87484				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	112.17725				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	110.49178				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	102.63344				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	104.00550				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.40698				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	99.80423				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			8.96500	107.51172	8.96500	107.48567				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.07500	11.07500	11.07500	98.67223				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.42500	11.42500	11.42500	97.73966				0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.04500	107.46383	9.04500	105.57505				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.04500	9.04500	9.04500	106.74479				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.59500	11.59500	11.59500	80.43114				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.54000	10.54000	10.54000	104.03811				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.59500	11.59500	11.59500	98.47178				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.79911				0.00	0	60,000,00
Total EPF014 SPOT										0.00	0	60,000,00
Total For EPF014										0.00	0	60,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	100.74938				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.62147				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63942				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.56370				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.58992				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.04164				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.79396				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.03245				0.00	0	10,000,00
Total EPFC47 SPOT										0.00	0	10,000,00
Total For EPFC47										0.00	0	10,000,00
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.58037				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.70500				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.72496				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.02253				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.66338				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.87162				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.93846				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.89543				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.00724				0.00	0	
Total ERS3C6 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 ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.90403			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.94702			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.88171			0.00	0	67,000,00
Total ERSA26 SPOT									0.00	0	67,000,00
Total For ERSA26									0.00	0	67,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.86104			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.99000			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.84500	109.23870	5.84500	109.22131			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.37288	10.00000	102.34528			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.11500	99.35934	8.11500	99.33774		1,371,495,051,000.00	169,007,400	2,783,778,70	
Total ES26 SPOT								1,371,495,051,000.00	169,007,400	2,783,778,70	
Total For ES26								1,371,495,051,000.00	169,007,400	2,783,778,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.42165	7.85000	100.40052		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.38500	75.28176	11.36000	75.39268		27,066,935,808,000.00	2,377,420,800	3,664,918,70	
Total ES33 SPOT								27,066,935,808,000.00	2,377,420,800	3,664,918,70	
Total For ES33								27,066,935,808,000.00	2,377,420,800	3,664,918,70	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.76318	7.50000	100.74302		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.81500	74.39045	11.81500	74.36699		1,288,371,401,000.00	109,045,400	5,474,384,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,288,371,401,000.00	109,045,400	5,474,384,400
Total For ES42										1,288,371,401,000.00	109,045,400	5,474,384,400
ES42/R On 25/04/2042 Spot Bond			8.50000	99.93142	8.50000	99.90857				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	0.00000				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.65928				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.64011				0.00	80,000,000	40,000,000
Total EXX05 SPOT										0.00	80,000,000	40,000,000
Total For EXX05										0.00	80,000,000	40,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.47631				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.33857				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.85699				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.95022				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99452				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.88594				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.35602				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.85070				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.93555				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.07500	5.07500	5.07500	104.39039				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.77843				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	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.53595				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.29503				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.51830				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.30030				0.00	102,000,000	34,000,000
Total FRB24 SPOT										0.00	102,000,000	34,000,000
Total For FRB24										0.00	102,000,000	34,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.02090				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.85303				0.00	0	20,000,000
Total FRB26 SPOT										0.00	0	20,000,000
Total For FRB26										0.00	0	20,000,000
FRB27 On 03/06/2026 Spot Bond			8.74500	109.75860	8.74500	109.73280				0.00	0	
Total FRB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.14903			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	214,000,000,000	237,400,000,00	
Total FRB29 SPOT								10,000,000,000,000.00	214,000,000,000	237,400,000,00	
Total For FRB29								10,000,000,000,000.00	214,000,000,000	237,400,000,00	
FRB30 On 19/04/2026 Spot Bond			100.00000	9.81274	100.00000	9.79102		0.00	0	69,800,000,00	
Total FRB30 SPOT								0.00	0	69,800,000,00	
Total For FRB30								0.00	0	69,800,000,00	
FRBI22 On 31/01/2022 Spot Bond			0.92500	171.23988	0.92500	171.21610		37,000,000,000.00	40,000,000	1,690,000,00	
Total FRBI22 SPOT								37,000,000,000.00	40,000,000	1,690,000,00	
Total For FRBI22								37,000,000,000.00	40,000,000	1,690,000,00	
FRBI23 On 07/12/2023 Spot Bond			2.26000	314.90496	2.26000	314.84980		90,400,000,000.00	40,000,000	20,000,00	
Total FRBI23 SPOT								90,400,000,000.00	40,000,000	20,000,00	
Total For FRBI23								90,400,000,000.00	40,000,000	20,000,00	
FRBI25 On 31/01/2025 Spot Bond			2.32500	2.32500	2.32500	150.34504		0.00	0	400,000,00	
Total FRBI25 SPOT								0.00	0	400,000,00	
Total For FRBI25								0.00	0	400,000,00	
FRBI28 On 31/03/2028 Spot Bond			3.72000	194.27044	3.72000	194.22885		0.00	0		
Total FRBI28 SPOT								0.00	0		
Total For FRBI28								0.00	0		
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	103.66075		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	211.94102		196,400,000,000.00	40,000,000	20,000,00	
Total FRBI33 SPOT								196,400,000,000.00	40,000,000	20,000,00	
Total For FRBI33								196,400,000,000.00	40,000,000	20,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.66000	83.08025	5.66000	83.05817		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.10000	92.64050	5.10000	92.61712		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ0 On 28/10/2024 Spot Bond			6.00000	6.00000	6.00000	81.38261		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.07000	6.07000	6.07000	80.61594				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.66000	3.66000	3.66000	143.31665				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	97.97540				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			1.98000	169.86528	1.98000	169.83677				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.84000	168.75820	2.84000	168.72593				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.26083				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.58402				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.78422				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.87000				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.21067				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.29509				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	102.11678				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.86499				0.00	0	26,000,00
Total FRC279 SPOT										0.00	0	26,000,00
Total For FRC279										0.00	0	26,000,00
FRC28: On 20/12/2023 Spot Bond					0.00000	100.51964				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	110.02621				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.42261				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.50638				0.00	0	
Total FRC285 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 FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.10830				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.45432				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.66210				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.01268				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.03042				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.59816				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.47015				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.72410				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.01849				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.31826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.76063				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.74130				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.44484				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.51011				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.55889				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.56333				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.62676				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.31303				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.12546				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.55873				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.57140				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	100.51546				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.22352				0.00	0	23,000,00
Total FRC325 SPOT										0.00	0	23,000,00
Total For FRC325										0.00	0	23,000,00
FRC326 On 20/12/2022 Spot Bond					0.00000	100.87130				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.30562				0.00	0	30,000,00
Total FRC327 SPOT										0.00	0	30,000,00
Total For FRC327										0.00	0	30,000,00
FRC328 On 27/12/2022 Spot Bond					0.00000	100.79121				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.03555				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.08471				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.93042				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 13/09/2021 Spot Bond					0.00000	108.02434				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	102.25269				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 09/06/2021 Spot Bond					0.00000	100.67379				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.23688				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.42760				0.00	0	40,000,00
Total FRC340 SPOT										0.00	0	40,000,00
Total For FRC340										0.00	0	40,000,00
FRC34 On 20/12/2024 Spot Bond					0.00000	100.65927				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.84728				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.46451				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.09116				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.11239				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.59936				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.59755				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.48596				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.40724				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.27278				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.91576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.99016				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.42967				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.33509				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.43191				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.39813				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.31316				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.87944				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.65004				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.94901				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.90391				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.32192				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 01/08/2026 Spot Bond					0.00000	100.04962				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.19381				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.20354				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	169.00896				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.56000	2.56000	2.56000	169.08627				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	169.11207				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44000	99.19433	4.44000	99.17124				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	108.34881	4.78000	108.32238				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.31843				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.77765				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.41959				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.32831				0.00	0	
Total FRJ23 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 FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.96726				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.97293				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.95588				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41115				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.82235				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.28800	4.28800	4.28800	96.59093				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	109.45829				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.44974				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.97519				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	107.50613	4.84000	107.47972				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.76000	215.11911	4.76000	215.06691				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.98000	105.57029	4.98000	105.54398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	214.43726				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.21000	145.67155	3.21000	145.64222				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.87266	3.70500	124.84582				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.78000	108.34881	4.78000	108.32238				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.91000	211.99333	4.91000	211.94102				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.96000	210.96367	4.96000	210.91136				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.74000	118.80198	2.74000	148.11812				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.99000	210.34880	4.99000	210.29649				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.98000	105.57029	4.98000	105.54398				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.47000	185.41060	4.47000	185.36721				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.73000	95.88851	5.73000	95.86265				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.36000	186.68081	4.36000	186.63767				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.42000	185.98675	4.42000	185.94346				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.50000	200.22313	5.50000	200.17061				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.68000	96.49949	5.68000	96.47361				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.54398				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.96000	105.84426	4.96000	105.81792				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.23000	188.19475	4.23000	188.15190				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.27000	204.71416	5.27000	204.66172				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.36000	186.68081	4.36000	186.63767				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.36000	186.68081	4.36000	186.63767				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.65000	183.35326	4.65000	183.30943				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.51000	144.11720	3.51000	144.08701				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.68000	170.25429	1.68000	170.22713				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS148 On 31/03/2028 Spot Bond			4.71000	182.67325	4.71000	182.62931				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.75000	182.22151	4.75000	182.17748				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.48000	144.27177	3.48000	144.24166				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.22500	188.25327	4.22500	188.21043				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	182.06473				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.17586				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.81692				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.02221				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.02969				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.53381				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.38964				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	157.62942				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	175.46946				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	146.59720				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	162.35645				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	39.68099				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.01245				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.16621				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.05897				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.83106				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.10602				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.90844				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.40149				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.42756				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 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 FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.46451				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	102.17000				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	101.05860				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	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.55315				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.61229				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	108.65532				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.46597				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.92801				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.08157				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	104.13970				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.30685				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.04730				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.86715				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.77049				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.70421				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.69334				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	98.08423				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	100.89429				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.64739				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.46159				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	316.37708				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	318.42826	1.80000	318.37647				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	318.37647				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.92000	171.24644	0.92000	171.22269				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.92000	171.24644	0.92000	171.22269				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.13983				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	101.42124	4.68000	101.39677				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.28000	71.58572	4.28000	107.33030				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.63000	2.63000	2.63000	148.70464				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	147.21697				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	310.32320				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.95500	4.95500	4.95500	105.99075			49,550,000,000.00		10,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										49,550,000,000.00	10,000,000	10,000,000
Total For FRX23										49,550,000,000.00	10,000,000	10,000,000
FRX24 On 10/12/2024 Spot Bond			5.99500	119.23699	5.99500	119.21764				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.54500	114.05188	6.54500	114.03160				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.07500	111.33531	7.07500	111.31416			435,363,662,500.00		61,535,500	37,572,000
Total FRX26 SPOT									435,363,662,500.00		61,535,500	37,572,000
Total For FRX26									435,363,662,500.00		61,535,500	37,572,000
FRX27 On 07/03/2027 Spot Bond			7.18500	115.45469	7.18500	115.43255				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.55500	116.51857	7.55500	116.49470				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.83000	107.69383	8.83000	107.66813			88,300,000,000.00		10,000,000	10,010,000,000
Total FRX30 SPOT									88,300,000,000.00		10,000,000	10,010,000,000
Total For FRX30									88,300,000,000.00		10,000,000	10,010,000,000
FRX31 On 21/02/2031 Spot Bond			9.15500	103.75695	9.15500	103.73130			91,550,000,000.00		10,000,000	10,000,000
Total FRX31 SPOT									91,550,000,000.00		10,000,000	10,000,000
Total For FRX31									91,550,000,000.00		10,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			9.27500	109.06447	9.27500	109.03746				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.91500	75.55293	10.91500	75.53099				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.66671				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.11227				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.80641				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.72250				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.76681				0.00	0	22,000,00
Total FS7A2 SPOT										0.00	0	22,000,00
Total For FS7A2										0.00	0	22,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.79372				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.80163				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.91607				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.77441				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.74435				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.98293				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.78031				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.03757				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.91316				0.00	0	
Total GH5C1 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 GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63000	111.93288	3.63000	111.90913			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.85187			0.00	0	1,000,000,00
Total GRT07 SPOT									0.00	0	1,000,000,00
Total For GRT07									0.00	0	1,000,000,00
GRT11 On 13/05/2021 Spot Bond					0.00000	101.03513			0.00	40,000,000	
Total GRT11 SPOT									0.00	40,000,000	
Total For GRT11									0.00	40,000,000	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.84641			0.00	0	47,300,00
Total GRT14 SPOT									0.00	0	47,300,00
Total For GRT14									0.00	0	47,300,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.10891			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.05500	109.45875	6.05500	109.44091			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.72788			0.00	400,000,000	466,000,00
Total GRT19 SPOT									0.00	400,000,000	466,000,00
Total For GRT19									0.00	400,000,000	466,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04148			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.69500	103.26724	8.69500	103.24323			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01963			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.06002			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.52105			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.94457				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.47850				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.04736				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.55385				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.57665				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.23259				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.71314				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.02205				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.26924				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.51166				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.56833				0.00	0	25,000,00
Total GRT36 SPOT										0.00	0	25,000,00
Total For GRT36										0.00	0	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.30925				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.87818				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.58256				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.65733				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.84437				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.45541				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.43282				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000,000.00	32,400,000,000	24,900,000,000	
Total GRT47 SPOT									10,000,000,000,000.00	32,400,000,000	24,900,000,000	
Total For GRT47									10,000,000,000,000.00	32,400,000,000	24,900,000,000	
GRT48 On 22/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	196,200,000,000	117,600,000,000	
Total GRT48 SPOT									20,000,000,000,000.00	196,200,000,000	117,600,000,000	
Total For GRT48									20,000,000,000,000.00	196,200,000,000	117,600,000,000	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.33942			0.00	0	66,000,000	
Total H10T1 SPOT									0.00	0	66,000,000	
Total For H10T1									0.00	0	66,000,000	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.32768			0.00	0	66,000,000	
Total H10T2 SPOT									0.00	0	66,000,000	
Total For H10T2									0.00	0	66,000,000	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.69004			0.00	0		
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.77663				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.29256				0.00	0	30,000,00
Total H12T1 SPOT										0.00	0	30,000,00
Total For H12T1										0.00	0	30,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.71962				0.00	0	66,000,00
Total HC5T4 SPOT										0.00	0	66,000,00
Total For HC5T4										0.00	0	66,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.90031				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.53380				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.71238				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18551				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.82363				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.68606				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.64756				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.33033				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.31029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.30464				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	313.84237	2.40000	313.78622				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	318.30734				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.04000	103.43356	10.04000	103.40558				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77000	77.70169	4.77000	98.76409				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.46000	87.14568	11.46000	87.11886				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.09226	100.00000	11.06744				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.50000	86.43739	11.50000	86.41069				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.09120	100.00000	11.06638				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.22524				0.00	0	15,046,000,00
Total HWF11 SPOT										0.00	0	15,046,000,00
Total For HWF11										0.00	0	15,046,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.04100				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	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
HWF13 On 28/11/2022 Spot Bond					0.00000	100.72013				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.05000	151.86792	2.06000	151.78739			237,976,417,160,000.00	603,890,935,200	370,513,614,400	
Total I2025 SPOT									17,976,417,160,000.00	603,890,935,200	370,513,614,400	
Total For I2025									17,976,417,160,000.00	603,890,935,200	370,513,614,400	
I2029 On 31/03/2029 Spot Bond			3.16000	110.41676	3.16000	110.39479			23,933,858,328,000.00	7,574,005,800	158,031,152,800	
Total I2029 SPOT									13,933,858,328,000.00	7,574,005,800	158,031,152,800	
Total For I2029									13,933,858,328,000.00	7,574,005,800	158,031,152,800	
I2033 On 28/02/2033 Spot Bond			3.94000	104.40690	3.94000	104.38400			54,747,816,112,000.00	13,895,384,800	163,519,772,300	
Total I2033 SPOT									14,747,816,112,000.00	13,895,384,800	163,519,772,300	
Total For I2033									14,747,816,112,000.00	13,895,384,800	163,519,772,300	
I2038 On 31/01/2038 Spot Bond			4.08000	118.78855	4.08000	118.76181			392,195,815,632,000.00	96,126,425,400	418,397,611,500	
Total I2038 SPOT									12,195,815,632,000.00	96,126,425,400	418,397,611,500	
Total For I2038									12,195,815,632,000.00	96,126,425,400	418,397,611,500	
I2046 On 31/03/2046 Spot Bond			4.14000	106.77157	4.14000	106.74753			566,161,274,340,000.00	136,753,931,000	536,463,618,000	
Total I2046 SPOT									16,161,274,340,000.00	136,753,931,000	536,463,618,000	
Total For I2046									16,161,274,340,000.00	136,753,931,000	536,463,618,000	
I2050 On 31/12/2050 Spot Bond			4.04000	112.40045	4.10000	111.11115			242,369,511,736,000.00	59,992,453,400	306,591,501,000	
Total I2050 SPOT									12,369,511,736,000.00	59,992,453,400	306,591,501,000	
Total For I2050									12,369,511,736,000.00	59,992,453,400	306,591,501,000	
IBL101 On 24/05/2022 Spot Bond			5.89000	5.89000	5.89000	107.01931			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.48933			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.52000	312.93517	2.52000	312.87816			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.77803			0.00	0		
Total IBL113 SPOT									0.00	0		
Total For IBL113									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.95571			0.00	0		
Total IBL114 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 Interc
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.81440			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.89205			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.37567			0.00	1,000,000,000	500,000,00
Total IBL123 SPOT									0.00	1,000,000,000	500,000,00
Total For IBL123									0.00	1,000,000,000	500,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.90613			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.12497			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.80617			0.00	0	27,000,00
Total IBL129 SPOT									0.00	0	27,000,00
Total For IBL129									0.00	0	27,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.10802			0.00	0	37,000,00
Total IBL130 SPOT									0.00	0	37,000,00
Total For IBL130									0.00	0	37,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.01254			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.77301			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.18273			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.86501			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.80971			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.66776				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.59589				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.77394				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.76996				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.45279				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.23828				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.68586				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.71585				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.99138				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.79252				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.02216				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL156 On 21/01/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.98844				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.02108				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.07911				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.10496				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.10887				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.00000	1.00000	1.00000	171.11743				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.54500	111.21790	6.54500	111.19812				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.00400				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.32000	170.72307	1.32000	170.69752				0.00	0	38,000,00
Total IBL67 SPOT										0.00	0	38,000,00

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 IBL67										0.00	0	38,000,00
IBL78 On 25/11/2022 Spot Bond			4.96500	111.75920	4.96500	111.74405				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.94027				0.00	0	30,000,00
Total IBL86 SPOT										0.00	0	30,000,00
Total For IBL86										0.00	0	30,000,00
IBL88 On 20/05/2021 Spot Bond			4.77500	104.77621	4.77500	104.76254				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	97.66769	100.00000	97.41979				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.88549				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.01255				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.37421				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.94500	108.84431	7.94500	108.82089				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.97500	112.60549	9.97500	112.83150				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.70147				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.51500	114.11520	8.51500	114.08906				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.93376				0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG12 SPOT										0.00	0	20,000,00
Total For IDCG12										0.00	0	20,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.89757				0.00	0	1,530,000,00
Total IDCG13 SPOT										0.00	0	1,530,000,00
Total For IDCG13										0.00	0	1,530,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.92900				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.78107				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.45098				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.06169				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.55184				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.01772				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.47378				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.89016				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	99.98969				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.54997				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.54997				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			7.39500	107.32691	7.39500	107.30550				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										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	
ING375 On 24/02/2023 Spot Bond					0.00000	101.93869				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.28026				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.57708				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.97737				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.74160				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.93160				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.54469				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.44055				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.44841				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.18547				0.00	0	
Total IPF21 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 IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.56387			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.10462			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08590			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.04709			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.06626			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.40287			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.76667			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.30753			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.60075			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.82692			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	100.61301	2.75000	100.60542			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.12000	178.10274	5.12000	178.05795			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.25642				0.00	0	28,000,00
Total IV035 SPOT										0.00	0	28,000,00
Total For IV035										0.00	0	28,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	100.57102				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.64029				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.42000	3.42000	3.42000	167.98352				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.74116				0.00	0	28,000,00
Total IV040 SPOT										0.00	0	28,000,00
Total For IV040										0.00	0	28,000,00
IV041 On 29/09/2021 Spot Bond			7.90500	102.43540	7.90500	102.41396				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.73226				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.91000	7.91000	7.91000	107.76265				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.81553				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.92000	169.94296	1.92000	169.91473			76,800,000,000.00		40,000,000	20,000,00
Total IV045 SPOT									76,800,000,000.00		40,000,000	20,000,00
Total For IV045									76,800,000,000.00		40,000,000	20,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.21231				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.52662				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.02000	179.20536	5.02000	179.16078				0.00	0	5,000,000,00
Total IV19A SPOT										0.00	0	5,000,000,00
Total For IV19A										0.00	0	5,000,000,00
IVC034 On 30/06/2021 Spot Bond					0.00000	100.33667				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.07500	101.80230	11.07500	101.77226				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.39000	106.70375	6.39000	106.68532				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.38317				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.39251				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.38628				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.10661				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.04000	104.41847	6.04000	104.40126				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.60905				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.14528				0.00	0	
Total IVC116 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 IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.00817				0.00	0	48,000,00
Total IVC135 SPOT										0.00	0	48,000,00
Total For IVC135										0.00	0	48,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	101.18754				0.00	0	66,000,00
Total IVC136 SPOT										0.00	0	66,000,00
Total For IVC136										0.00	0	66,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	100.84489				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.44860				0.00	0	56,000,00
Total IVC140 SPOT										0.00	0	56,000,00
Total For IVC140										0.00	0	56,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.73166				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.21035				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.28309				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.42513				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.95658				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.91997				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.75872				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.98696				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.93409				0.00	0	43,000,00
Total IVC159 SPOT										0.00	0	43,000,00
Total For IVC159										0.00	0	43,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.55427				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.49342				0.00	0	20,000,00
Total IVC165 SPOT										0.00	0	20,000,00
Total For IVC165										0.00	0	20,000,00
IVC173 On 17/07/2021 Spot Bond					0.00000	100.03168				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.71435				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.33019				0.00	0	50,000,00
Total IVC177 SPOT										0.00	0	50,000,00
Total For IVC177										0.00	0	50,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.19570				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.94708				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.01262				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/09/2021 Spot Bond					0.00000	100.54272				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.40804				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.46533	7.40000	102.44488				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.75485				0.00	0	40,000,00
Total IVC187 SPOT										0.00	0	40,000,00
Total For IVC187										0.00	0	40,000,00
IVC188 On 02/12/2021 Spot Bond					0.00000	100.84855				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.98561				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.55852				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.70131				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ042 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 IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.40818				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.15353				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.56294				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.59566				0.00	0	12,000,00
Total KAP006 SPOT										0.00	0	12,000,00
Total For KAP006										0.00	0	12,000,00
KAP007 On 26/10/2021 Spot Bond			5.87500	102.04943	5.87500	102.03320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.87259				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.87577				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02676				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.72896				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.59658				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02946				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.10727				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.89841				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.48500	124.43768	8.48500	124.40912				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.43789				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.29570				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			6.85500	107.34229	6.85500	107.32242				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.53115				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.87500	104.47567	8.87500	104.45089				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.37705				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.11000	97.39621	12.11000	97.36459				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.92500	103.21362	9.92500	103.18615				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.36225				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.92134				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.10895				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.24006				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.94853				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.51538				0.00	0	
Total LBK37 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 LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.49855				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.47352				0.00	0	41,000,00
Total LGL05 SPOT										0.00	0	41,000,00
Total For LGL05										0.00	0	41,000,00
LGL06 On 04/10/2022 Spot Bond			6.38500	105.70189	6.38500	105.68375				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.33473				0.00	20,000,000	70,000,00
Total LGL07 SPOT										0.00	20,000,000	70,000,00
Total For LGL07										0.00	20,000,000	70,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.76461				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.03072				0.00	200,000,000	200,000,00
Total LGL09 SPOT										0.00	200,000,000	200,000,00
Total For LGL09										0.00	200,000,000	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.51035				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.72978				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.70352				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.34964				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.82055				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.14258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.17259				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.36502				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.84908				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.87281				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.80656				0.00	0	40,000,00
Total MBF059 SPOT										0.00	0	40,000,00
Total For MBF059										0.00	0	40,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	101.01485				0.00	600,000,000	300,000,00
Total MBF061 SPOT										0.00	600,000,000	300,000,00
Total For MBF061										0.00	600,000,000	300,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.82884				0.00	1,200,000,000	600,000,00
Total MBF063 SPOT										0.00	1,200,000,000	600,000,00
Total For MBF063										0.00	1,200,000,000	600,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.75234				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.57341				0.00	0	40,000,00
Total MBF066 SPOT										0.00	0	40,000,00
Total For MBF066										0.00	0	40,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.74061				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.80081				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.90687				0.00	0	20,000,00
Total MBP038 SPOT										0.00	0	20,000,00
Total For MBP038										0.00	0	20,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.78033				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	99.94676				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.91313				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.49903				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.76779				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.98763				0.00	0	50,000,00
Total MBP046 SPOT										0.00	0	50,000,00
Total For MBP046										0.00	0	50,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.71770				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.30572				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.31197				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.13245				0.00	60,000,000	50,000,00
Total MBP050 SPOT										0.00	60,000,000	50,000,00
Total For MBP050										0.00	60,000,000	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.63576				0.00	0	
Total MBP051 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 MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.34366				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.42500	7.42500	7.42500	116.17674				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.67500	108.50738	5.67500	108.49060				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.53341				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.05740				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.39690				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.04500	108.92905	8.04500	108.90545				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.99607				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.29500	99.10137	8.29500	99.08238				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.12351				0.00	0	8,000,00
Total MTN07 SPOT										0.00	0	8,000,00
Total For MTN07										0.00	0	8,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.99814				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.76367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.63972				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.13615				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.83744				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.99427				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.03247				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.48222				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.65717				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.88179				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.65143				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.45841				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.72452				0.00	10,000,000	10,000,000
Total MTN21 SPOT										0.00	10,000,000	10,000,000
Total For MTN21										0.00	10,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	99.87292				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.99500	102.94929	7.99500	102.92699				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.86208				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.07451				0.00	0	67,000,00
Total MTNC22 SPOT										0.00	0	67,000,00
Total For MTNC22										0.00	0	67,000,00
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 22/11/2021 Spot Bond					0.00000	100.88879				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.88879				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.95203				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.95196				0.00	0	20,000,00
Total MWAR06 SPOT										0.00	0	20,000,00
Total For MWAR06										0.00	0	20,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.22551				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.02046				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.47248				0.00	0	
Total N6E26 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 N6E26									0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.60616			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.24808			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.41178			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.52743			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.62559			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.71572			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.89500	107.01349	5.89500	106.99631			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.47500	109.68762	6.47500	109.66831			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.92500	108.85300	8.92500	108.82676			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.19886			0.00	0	10,000,00
Total NBG01G SPOT									0.00	0	10,000,00
Total For NBG01G									0.00	0	10,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.25424			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.14036			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.15675			0.00	0	10,000,00
Total NBG04G SPOT									0.00	0	10,000,00
Total For NBG04G									0.00	0	10,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	99.93739			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.04000	110.59446	6.04000	110.57658			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.92500	103.74906	4.92500	103.73519			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.34000	104.37482	5.34000	104.35963			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.29500	112.28886	6.29500	112.26963			0.00	0	220,000,00
Total NBK16A SPOT									0.00	0	220,000,00
Total For NBK16A									0.00	0	220,000,00
NBK17 On 22/04/2026 Spot Bond			6.81500	113.09727	6.81500	113.07645			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			5.87000	107.74311	5.87000	107.72599			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.80500	119.15623	6.80500	119.13432			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.43746			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.84500	116.19825	7.84500	116.17356		627,600,000,000.00		80,000,000	40,000,00
Total NBK21A SPOT								627,600,000,000.00		80,000,000	40,000,00
Total For NBK21A								627,600,000,000.00		80,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			4.96500	111.91733	4.96500	111.90217				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.53000	120.74003	6.53000	120.71860				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.57000	121.81776	7.57000	121.79275				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.98958				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.45000	5.45000	5.45000	110.77888				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.06394				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	32.33306	100.00000	32.26071				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.86482				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.75500	118.97663	7.75500	118.95163				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.37000	112.00903	5.37000	111.99263				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.91500	117.95348	6.91500	117.93133				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.82500	111.32660	5.82500	111.30894				0.00	0	
Total NBK30A 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 NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.50000	113.43320	5.50000	113.41620				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.50882				0.00	0	90,000,00
Total NBK31B SPOT										0.00	0	90,000,00
Total For NBK31B										0.00	0	90,000,00
NBK34 On 10/05/2021 Spot Bond					0.00000	101.07763				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.95114				0.00	0	19,000,00
Total NBK35B SPOT										0.00	0	19,000,00
Total For NBK35B										0.00	0	19,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	102.62597				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.45887				0.00	0	14,000,00
Total NBK38B SPOT										0.00	0	14,000,00
Total For NBK38B										0.00	0	14,000,00
NBK4 On 28/10/2024 Spot Bond			9.72000	9.72000	9.72000	72.13930				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.44045				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.61894				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.75804				0.00	3,220,000,000	1,620,000,00
Total NBK43B SPOT										0.00	3,220,000,000	1,620,000,00
Total For NBK43B										0.00	3,220,000,000	1,620,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.82513				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.96117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.41674				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	100.99863				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.71656				0.00	0	34,000,00
Total NBK49B SPOT										0.00	0	34,000,00
Total For NBK49B										0.00	0	34,000,00
NBK501 On 09/11/2025 Spot Bond					0.00000	102.03954				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.14834				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.32526				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.35600				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.85224				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.18551				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.06765				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.18068				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.49661				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.93088				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.20352				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.77277				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.07670				0.00	2,680,000,000	1,340,000,000
Total NBKB62 SPOT										0.00	2,680,000,000	1,340,000,000
Total For NBKB62										0.00	2,680,000,000	1,340,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.08307				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46458				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			8.89000	105.39168	8.89000	105.36677				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46064				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.92500	104.85876	8.92500	104.83388				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47076				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47862				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.15441				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.66169				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.63001				0.00	0	71,100,00
Total NGL01 SPOT										0.00	0	71,100,00
Total For NGL01										0.00	0	71,100,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.96054				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.87827				0.00	0	390,000,00
Total NGL02 SPOT										0.00	0	390,000,00
Total For NGL02										0.00	0	390,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.25690				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.45088				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.92625				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	100.97781				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.92667				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.81150				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.05574				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.91524				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.47589				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.33926				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.94329				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.98666				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.07540				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.98700				0.00	0	3,500,000.00
Total NGT108 SPOT										0.00	0	3,500,000.00
Total For NGT108										0.00	0	3,500,000.00
NHM00 On 12/05/2021 Spot Bond			13.50000	105.96614	13.50000	105.92725				0.00	0	
Total NHM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.05085				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.90342				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.14078				0.00	0	30,000,00
Total NHM011 SPOT										0.00	0	30,000,00
Total For NHM011										0.00	0	30,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.58006				0.00	190,830,000,000	190,830,000,00
Total NHM012 SPOT										0.00	190,830,000,000	190,830,000,00
Total For NHM012										0.00	190,830,000,000	190,830,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.30014				0.00	190,830,000,000	190,830,000,00
Total NHM014 SPOT										0.00	190,830,000,000	190,830,000,00
Total For NHM014										0.00	190,830,000,000	190,830,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.71447				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.49797				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.06456				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.13032				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.11997				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	210.91136				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	194.10757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.81500	2.81500	2.81500	147.71977				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.46000	3.46000	3.46000	108.01898			207,600,000,000.00	60,000,000	30,000,000	
Total NI29 SPOT									207,600,000,000.00	60,000,000	30,000,000	
Total For NI29									207,600,000,000.00	60,000,000	30,000,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NI33 SPOT									0.00	0	0	
Total For NI33									0.00	0	0	
NI38 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	107.61961			0.00	0	0	
Total NI38 SPOT									0.00	0	0	
Total For NI38									0.00	0	0	
NILB11 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	147.16416			0.00	0	0	
Total NILB11 SPOT									0.00	0	0	
Total For NILB11									0.00	0	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.41363	3.45000	196.37291			0.00	0	0	
Total NILB12 SPOT									0.00	0	0	
Total For NILB12									0.00	0	0	
NILB13 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	145.12166			0.00	0	0	
Total NILB13 SPOT									0.00	0	0	
Total For NILB13									0.00	0	0	
NILB14 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	198.46618			0.00	0	0	
Total NILB14 SPOT									0.00	0	0	
Total For NILB14									0.00	0	0	
NILB15 On 31/03/2028 Spot Bond			3.52000	196.71368	3.52000	196.67263			0.00	0	0	
Total NILB15 SPOT									0.00	0	0	
Total For NILB15									0.00	0	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	106.05029	4.94500	106.02395			0.00	0	0	
Total NILB17 SPOT									0.00	0	0	
Total For NILB17									0.00	0	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.21364			0.00	0	0	
Total NN014 SPOT									0.00	0	0	
Total For NN014									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
NN016 On 20/03/2024 Spot Bond					0.00000	100.66998				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.59835				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.73134				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.94590				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.08467				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.87517				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.92655				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.20582				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.91000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.36084				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.90454				0.00	0	
Total NN04 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 NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.57961				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.66035				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.18580				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.45040				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.11534				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.61387				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.30677				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.12870				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.39003				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.64460				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.81719				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.64652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.36650				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.02743				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.42000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.76000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	112.27000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	110.97000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	109.87889				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	110.08356				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	101.05094				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 18/11/2021 Spot Bond					0.00000	100.83068				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.52734				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.08753				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.93129				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.68888				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.82350				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	100.15010				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	110.08356				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.83568				0.00	0	
Total NNF04 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 NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.71409				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.61321				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.32094				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.87933				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.88098				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.82551				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.66053				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.64557				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.94425				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.90464				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.73147				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.78704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.75511				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.54500	107.87289	6.54500	107.85370				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.65000	198.55219	2.65000	198.51533				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.16500	121.42573	9.16500	121.39584				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.02959	100.00000	16.99169				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.80946				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.99368				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.85156				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.31844				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.55842				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.56596				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC29 On 19/03/2022 Spot Bond					0.00000	100.58606			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	100.64069			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.97605			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.49538			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.55816			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.71500	104.95990	5.71500	104.94382			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.10500	113.93600	7.10500	113.91438		142,100,000,000.00		20,000,000	1,540,000,00
Total OML07 SPOT								142,100,000,000.00		20,000,000	1,540,000,00
Total For OML07								142,100,000,000.00		20,000,000	1,540,000,00
OML09 On 14/09/2022 Spot Bond			5.90500	107.73331	5.90500	107.71626			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.43000	115.65511	7.43000	115.63218		371,500,000,000.00		50,000,000	900,000,00
Total OML10 SPOT								371,500,000,000.00		50,000,000	900,000,00
Total For OML10								371,500,000,000.00		50,000,000	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.59195			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.34570			0.00	200,000,000	230,000,00
Total OML12 SPOT									0.00	200,000,000	230,000,00

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 OML12									0.00	200,000,000	230,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.66442			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.62813			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.82056			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.18953			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.04172			0.00	0	31,000,000
Total PMM54 SPOT									0.00	0	31,000,000
Total For PMM54									0.00	0	31,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	100.79113			0.00	0	30,000,000
Total PMM55 SPOT									0.00	0	30,000,000
Total For PMM55									0.00	0	30,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.87278			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.98345			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.99925			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.01506			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.18500	118.70564	7.14500	118.88354			154,196,125,592,500.00	2,387,501,200,500	1,068,619,482,800
Total R186 SPOT									154,196,125,592,500.00	387,501,200,500	1,068,619,482,800
Total For R186									154,196,125,592,500.00	387,501,200,500	1,068,619,482,800
R197 On 07/12/2023 Spot Bond			1.45000	321.14220	1.45000	321.09305			53,400,240,690,000.00	36,827,752,200	252,754,674,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R197 SPOT									3,400,240,690,000.00	36,827,752,200	252,754,674,200
Total For R197									3,400,240,690,000.00	36,827,752,200	252,754,674,200
R202 On 07/12/2033 Spot Bond			3.83000	235.79532	3.96000	232.71386			115,373,338,210,000.00	30,123,587,000	262,011,055,400
Total R202 SPOT									15,373,338,210,000.00	30,123,587,000	262,011,055,400
Total For R202									15,373,338,210,000.00	30,123,587,000	262,011,055,400
R2023 On 28/02/2023 Spot Bond			4.91500	106.07728	4.87500	106.13590			605,916,665,625,000.00	1,344,031,875,000	1,043,340,590,600
Total R2023 SPOT									15,916,665,625,000.00	344,031,875,000	1,043,340,590,600
Total For R2023									15,916,665,625,000.00	344,031,875,000	1,043,340,590,600
R2030 On 31/01/2030 Spot Bond			9.04000	95.55881	9.04000	95.53547			888,618,622,624,000.00	1,757,590,555,600	1,972,262,567,700
Total R2030 SPOT									18,618,622,624,000.00	757,590,555,600	1,972,262,567,700
Total For R2030									18,618,622,624,000.00	757,590,555,600	1,972,262,567,700
R2032 On 31/03/2032 Spot Bond			9.84500	89.94603	9.84500	89.92242			274,665,959,195,500.00	434,196,643,900	845,944,649,400
Total R2032 SPOT									14,665,959,195,500.00	434,196,643,900	845,944,649,400
Total For R2032									14,665,959,195,500.00	434,196,643,900	845,944,649,400
R2035 On 28/02/2035 Spot Bond			10.48000	89.65927	10.48000	89.63438			149,675,419,624,000.00	1,063,900,326,300	1,287,774,439,600
Total R2035 SPOT									19,675,419,624,000.00	1,063,900,326,300	1,287,774,439,600
Total For R2035									19,675,419,624,000.00	1,063,900,326,300	1,287,774,439,600
R2037 On 31/01/2037 Spot Bond			10.66500	85.51554	10.66500	85.49099			106,068,929,625,500.00	469,392,304,700	1,344,429,208,200
Total R2037 SPOT									16,068,929,625,500.00	469,392,304,700	1,344,429,208,200
Total For R2037									16,068,929,625,500.00	469,392,304,700	1,344,429,208,200
R2040 On 31/01/2040 Spot Bond			10.81500	87.52486	10.81500	87.49940			677,082,439,636,500.00	894,783,397,100	1,269,599,887,000
Total R2040 SPOT									17,082,439,636,500.00	894,783,397,100	1,269,599,887,000
Total For R2040									17,082,439,636,500.00	894,783,397,100	1,269,599,887,000
R2044 On 31/01/2044 Spot Bond			10.86500	84.21189	10.86500	84.18729			639,953,556,734,500.00	795,209,715,300	1,047,420,560,200
Total R2044 SPOT									19,953,556,734,500.00	795,209,715,300	1,047,420,560,200
Total For R2044									19,953,556,734,500.00	795,209,715,300	1,047,420,560,200
R2048 On 28/02/2048 Spot Bond			10.77500	83.56515	10.77500	83.54133			542,353,704,815,000.00	2,556,134,914,600	1,617,486,900,000
Total R2048 SPOT									12,353,704,815,000.00	556,134,914,600	1,617,486,900,000
Total For R2048									12,353,704,815,000.00	556,134,914,600	1,617,486,900,000
R209 On 31/03/2036 Spot Bond			10.43500	69.03635	10.41000	69.16065			291,888,574,196,500.00	890,454,103,900	1,107,622,093,100
Total R209 SPOT									11,888,574,196,500.00	890,454,103,900	1,107,622,093,100
Total For R209									11,888,574,196,500.00	890,454,103,900	1,107,622,093,100
R210 On 31/03/2028 Spot Bond			3.02000	202.97585	3.02000	202.93621			3,675,950,644,000.00	1,217,202,200	73,416,752,000
Total R210 SPOT									3,675,950,644,000.00	1,217,202,200	73,416,752,000
Total For R210									3,675,950,644,000.00	1,217,202,200	73,416,752,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212 On 31/01/2022 Spot Bond			0.66000	171.58806	0.67000	171.55227			23,051,608,668,000.00	34,926,679,800	281,956,709,000
Total R212 SPOT									23,051,608,668,000.00	34,926,679,800	281,956,709,000
Total For R212									23,051,608,668,000.00	34,926,679,800	281,956,709,000
R213 On 28/02/2031 Spot Bond			9.50000	85.21820	9.47500	85.33795			225,193,952,900,000.00	444,757,258,200	755,324,912,900
Total R213 SPOT									225,193,952,900,000.00	444,757,258,200	755,324,912,900
Total For R213									225,193,952,900,000.00	444,757,258,200	755,324,912,900
R214 On 28/02/2041 Spot Bond			10.74500	66.35657	10.74500	66.33770			170,855,339,670,500.00	202,034,000,900	390,193,010,600
Total R214 SPOT									170,855,339,670,500.00	202,034,000,900	390,193,010,600
Total For R214									170,855,339,670,500.00	202,034,000,900	390,193,010,600
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.64542			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.76013			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.25897			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.61050			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.20255			0.00	0	850,000,000
Total RDFB14 SPOT									0.00	0	850,000,000
Total For RDFB14									0.00	0	850,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.90934			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.23465			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.77178			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.61019			0.00	0	
Total RDFB18 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 RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.68685				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.42876				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.44840				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.34390				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.45946				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.18394				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.90897				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.63102				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.55418				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.68161				0.00	64,000,000	32,000,000
Total RED151 SPOT										0.00	64,000,000	32,000,000
Total For RED151										0.00	64,000,000	32,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	101.10516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.97887				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.11626				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.12669				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.06447				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.05375				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06113				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.91788				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.11697				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.79360				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.48162				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.98508				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			5.25000	99.98561	5.25000	100.00000			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.52500	110.57936	6.52500	110.55985			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.34500	98.19503	11.34500	98.16527			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.13500	111.40264	5.13500	111.38703			0.00	0	350,000,00
Total SBK23 SPOT									0.00	0	350,000,00
Total For SBK23									0.00	0	350,000,00
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	99.92025			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.94500	99.95117	5.94500	99.93489			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.87981			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.68437			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.66500	104.26380	4.66500	104.25058		93,300,000,000.00	20,000,000	10,000,00	
Total SBS19 SPOT								93,300,000,000.00	20,000,000	10,000,00	
Total For SBS19								93,300,000,000.00	20,000,000	10,000,00	
SBS20 On 15/05/2026 Spot Bond			6.89000	117.69410	6.89000	117.67208			0.00	0	
Total SBS20 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 SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.13794				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.50500	113.66609	5.50500	113.64904				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.98500	108.47320	6.98500	108.45263				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.41000	115.05161	7.41000	115.02861				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.95000	113.55349	5.95000	113.53540				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.18500	111.70570	6.18500	111.68690				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.52000	109.44946	8.52000	109.42423				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.04000	106.25273	4.04000	106.24099				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.84500	112.03714	4.84500	112.02231				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.58500	120.46122	6.58500	120.43967				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.56000	121.41229	7.56000	121.38740				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.96000	111.70133	4.96000	111.68622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.38710				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.43540				0.00	80,000,000	50,000,00
Total SBS49 SPOT										0.00	80,000,000	50,000,00
Total For SBS49										0.00	80,000,000	50,000,00
SBS50 On 31/01/2022 Spot Bond			4.39500	105.92335	4.39500	105.91063				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.58000	5.58000	5.58000	112.80578				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.53403				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.28865				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.42441				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.65000	107.93217	4.65000	107.91854				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.32273				0.00	0	24,000,00
Total SBS57 SPOT										0.00	0	24,000,00
Total For SBS57										0.00	0	24,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.66457				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.62409				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	100.50058				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.50009				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.53919				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.55778				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.75243				0.00	0	24,000,00
Total SBS66 SPOT										0.00	0	24,000,00
Total For SBS66										0.00	0	24,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.36457				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.05909				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.74645				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.87000	317.88891	1.87000	317.83662			112,200,000,000.00		60,000,000	30,000,00
Total SBSI11 SPOT									112,200,000,000.00		60,000,000	30,000,00
Total For SBSI11									112,200,000,000.00		60,000,000	30,000,00
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	211.94102			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.33878				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.01103				0.00	0	
Total SBT102 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 SBT102									0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.64052			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.87046			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
Total SBT105 SPOT								50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
Total For SBT105								50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.19972			0.00	64,000,000	32,000,000
Total SBT201 SPOT									0.00	64,000,000	32,000,000
Total For SBT201									0.00	64,000,000	32,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.93791			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.97500	112.03119	6.97500	112.01009			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.03271			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.36712			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.41803			0.00	20,000,000	10,000,000
Total SBT207 SPOT									0.00	20,000,000	10,000,000
Total For SBT207									0.00	20,000,000	10,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.07410			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.22448			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.00080			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.26279				0.00	0	32,000,00
Total SLI4 SPOT										0.00	0	32,000,00
Total For SLI4										0.00	0	32,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.00871				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.96792				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.11359				0.00	0	30,000,00
Total SLRA5 SPOT										0.00	0	30,000,00
Total For SLRA5										0.00	0	30,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.00340				0.00	0	20,000,00
Total SLRA6 SPOT										0.00	0	20,000,00
Total For SLRA6										0.00	0	20,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.05306				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.06549				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.97684				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.06548				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.21617				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.17187				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.29346				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.10095				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.67500	109.58981	6.67500	109.57015				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.11285				0.00	0	66,000,00
Total SNT04 SPOT										0.00	0	66,000,00
Total For SNT04										0.00	0	66,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.79330				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.48941				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.95165				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.39219				0.00	0	50,000,00
Total SPDA12 SPOT										0.00	0	50,000,00
Total For SPDA12										0.00	0	50,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.81436				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.86598				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.40997				0.00	0	
Total SPG004 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 SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.55854				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.56626				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.79299				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.20968				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.17835				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.82411				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.67387				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.66996				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	144.26745				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.12000	119.03221	7.12000	119.00933				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.96500	88.30867	8.96500	88.28763				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.64837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.86967				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.11913				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.27500	108.19299	6.27500	108.17472				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.78000	108.34881	4.78000	108.32238				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.69911				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.84945				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.71864				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	313.18049				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.92968				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.14392				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.19748				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	188.03492				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	147.48136				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.54398				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	103.88516				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	188.50334				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.78686				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.77158				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.73399				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.57764				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.56357				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.51930				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.12200				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	98.04300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.80635				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.66265				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.14564				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.83500	4.83500	4.83500	213.49701				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.23752				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.41767				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	101.07823				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.66098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.86977				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.69333				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.70500	91.84589	9.70500	91.82184				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.66449				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.55251				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.60832				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.24500	91.02957	4.24500	187.97648				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.01500	87.42251	5.01500	209.78575				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.01308				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.97504				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.88281				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN109 On 11/05/2021 Spot Bond					0.00000	100.88281				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN110 On 17/05/2021 Spot Bond					0.00000	100.79140				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.81957				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.08981				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.71500	105.28637	7.71500	105.26459				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.86494				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.99500	106.76317	3.99500	106.75150				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.67551				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.73837				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.70673				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.38699				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.40446				0.00	0	
Total T17A21 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 T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.68705	7.21000	100.66328				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.92124				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.09616				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.57645				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.88736				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.20807				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.10118				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.75947				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.32220				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.49644				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.28753				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.93572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 _{On} 27/05/2022 Spot Bond					0.00000	100.95097				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 _{On} 27/05/2024 Spot Bond					0.00000	100.25389				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 _{On} 22/10/2022 Spot Bond					0.00000	100.24912				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 _{On} 22/10/2024 Spot Bond					0.00000	100.62350				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 _{On} 15/10/2023 Spot Bond					0.00000	99.88550				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 _{On} 15/10/2025 Spot Bond					0.00000	100.07572				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 _{On} 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 _{On} 21/11/2021 Spot Bond					0.00000	100.88708				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 _{On} 21/11/2021 Spot Bond			3.99500	107.69891	3.99500	107.68715				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 _{On} 21/11/2021 Spot Bond					0.00000	101.25570				0.00	0	52,000,00
Total TH14A7 SPOT										0.00	0	52,000,00
Total For TH14A7										0.00	0	52,000,00
TH14A8 _{On} 21/11/2021 Spot Bond			3.99500	106.96058	3.99500	106.94889				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B On 21/11/2021 Spot Bond					0.00000	100.98350				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.05123				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.91712				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.34979				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.37607				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.01195				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.53580				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.23809				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.02705				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.83861				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.07983				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.73856				0.00	0	
Total TH15A5 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 TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.81121				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.77639				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.88397				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17338				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.23512				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.95830				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.38800				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.92035				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.52178				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.70692				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.25687				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.78746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.69700				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	101.38768	8.49000	101.36439				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.82385				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.82544				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.78588				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.82069				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.94565	5.76000	100.92982				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.85549				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.91243				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.91559				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.90452				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.98041				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.95986				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.24421				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.37834				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.29945				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.43891				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.46646				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.60729				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.34086				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.48348				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			6.01500	105.08684	6.01500	105.06992				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25: On 04/09/2024 Spot Bond			7.07500	108.61815	7.07500	108.59763				0.00	0	
Total TL25 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 TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.65994				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.31175				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.59500	105.67678	7.59500	105.65514				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.59946				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.48197				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.83700				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.03731				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.85500	114.02664	6.85500	114.00541			905,919,783,000.00	132,154,600	1,306,277,30	
Total TN23 SPOT									905,919,783,000.00	132,154,600	1,306,277,30	
Total For TN23									905,919,783,000.00	132,154,600	1,306,277,30	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.08365	100.00000	27.02304			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.14500	106.46669	8.14500	106.44321			418,358,151,000.00	51,363,800	9,192,327,60	
Total TN25 SPOT									418,358,151,000.00	51,363,800	9,192,327,60	
Total For TN25									418,358,151,000.00	51,363,800	9,192,327,60	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.62033	100.00000	13.58985			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.91500	103.82539	8.91500	103.80037			342,883,381,000.00	38,461,400	10,900,925,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27 SPOT										342,883,381,000.00	38,461,400	10,900,925,60
Total For TN27										342,883,381,000.00	38,461,400	10,900,925,60
TN27/R On 14/11/2027 Spot Bond			100.00000	13.15361	100.00000	13.12417				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.65000	99.48310	10.65000	99.45491				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.74223	8.00000	116.71722				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.08500	90.45021	12.08500	90.42121			685,677,521,500.00		56,737,900	2,026,737,90
Total TN40 SPOT									685,677,521,500.00		56,737,900	2,026,737,90
Total For TN40									685,677,521,500.00		56,737,900	2,026,737,90
TN40/R On 09/10/2040 Spot Bond			10.75000	100.37262	10.75000	100.34390				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.84481				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.98500	108.43287	5.98500	108.41521				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.94541				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.22545				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.19151				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.11245				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.11832				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.27500	108.11822	6.27500	108.09996				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.11245				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.11832				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.20774	8.62000	100.18464				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.25067				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.00017				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.98435				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.82576				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.27538				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.35313				0.00	0	
Total TSP251 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 TSP251										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.72116				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.62777				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.48269				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.14177				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	95.60526				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	95.46257				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.27376				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.65814				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.61489				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	99.91558				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.94129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.91256				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.79014				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.70873				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.60095				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.45403				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.37884				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.08914				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000.00		47,500,000,000	47,500,000,000	
Total TWC370 SPOT								50,000,000,000,000.00		47,500,000,000	47,500,000,000	
Total For TWC370								50,000,000,000,000.00		47,500,000,000	47,500,000,000	
UG26 On 09/03/2026 Spot Bond			9.29500	109.09324	9.29500	109.06630				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.42597				0.00	0	20,000,000
Total UU1A01 SPOT										0.00	0	20,000,000
Total For UU1A01										0.00	0	20,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.47768				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.50155				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.60497				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.16163				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97633				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.12228				0.00	0	40,000,0€
Total VKE12 SPOT										0.00	0	40,000,0€
Total For VKE12										0.00	0	40,000,0€
VKE13 On 27/08/2021 Spot Bond					0.00000	100.74895				0.00	100,000,000	50,000,0€
Total VKE13 SPOT										0.00	100,000,000	50,000,0€
Total For VKE13										0.00	100,000,000	50,000,0€
VKE14 On 27/08/2023 Spot Bond					0.00000	100.83147				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.90790				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.94333				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.48880				0.00	600,000,000	300,000,0€
Total WHL02 SPOT										0.00	600,000,000	300,000,0€
Total For WHL02										0.00	600,000,000	300,000,0€
WHL03 On 02/10/2023 Spot Bond					0.00000	100.31209				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.70000	104.01781	4.70000	104.00448				0.00	0	
Total WSP5 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	Open Interest
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	95.11845	100.00000	94.88184			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.76e+017	184,941,270,800	406,762,933,400
Total for SPOT :									1.76e+017	184,941,270,800	406,762,933,400
Total Futures									1.76e+017	184,941,452,727	406,764,102,400
Total Options									16 412 675.60	5,550	159,800
Grand Total:									1.76e+017	184,941,458,277	406,764,262,200