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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2021

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			11.60789	74.53876	11.48490	75.18365			0.00	0	
ES33	On	05/08/2021	Bond Future			11.86130	75.37520	11.73292	76.02779			0.00	0	35
ES33	On	04/11/2021	Bond Future			12.11670	72.46868	11.98279	73.12897			0.00	0	
ES33	On	03/02/2022	Bond Future			12.38704	73.34421	12.24712	74.01264			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.06591	73.34512	11.93771	74.10027			0.00	0	
ES42	On	05/08/2021	Bond Future			12.30430	74.16822	12.17032	74.93228			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.54616	70.76560	12.40608	71.53864			0.00	0	
ES42	On	03/02/2022	Bond Future			12.79354	71.62101	12.64707	72.40355			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			152.17483	152.17483	152.24816	152.24816			60,869,932.00	400	4,56
I2025	On	05/08/2021	Bond Future			152.35638	152.35638	152.43141	152.43141			60,942,552.00	400	1,66
I2025	On	04/11/2021	Bond Future			154.11380	154.11380	154.19012	154.19012			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			154.42079	154.42079	154.49832	154.49832			0.00	0	
Total I2025 Future												121,812,484.00	800	6,25
Total For I2025												121,812,484.00	800	6,25
I2029	On	06/05/2021	Bond Future			111.36550	111.36550	111.35626	111.35626			22,273,100.00	200	1,54
I2029	On	05/08/2021	Bond Future			112.61523	112.61523	112.60652	112.60652			22,523,046.00	200	2,80
I2029	On	04/11/2021	Bond Future			112.76692	112.76692	112.75843	112.75843			0.00	0	
I2029	On	03/02/2022	Bond Future			114.12810	114.12810	114.11974	114.11974			0.00	0	
Total I2029 Future												44,796,146.00	400	4,34
Total For I2029												44,796,146.00	400	4,34
I2033	On	06/05/2021	Bond Future			104.60317	104.60317	104.80700	104.80700			34,519,046.10	330	1,14
I2033	On	05/08/2021	Bond Future			105.77709	105.77709	105.98377	105.98377			34,906,439.70	330	9,31
I2033	On	04/11/2021	Bond Future			105.77562	105.77562	105.98504	105.98504			0.00	0	
I2033	On	03/02/2022	Bond Future			107.05246	107.05246	107.26454	107.26454			0.00	0	
Total I2033 Future												69,425,485.80	660	10,52
Total For I2033												69,425,485.80	660	10,52
I2038	On	06/05/2021	Bond Future			118.66652	118.66652	119.12543	119.12543			269,373,000.40	2,270	7,78
I2038	On	05/08/2021	Bond Future			118.28127	118.28127	118.74608	118.74608			268,498,482.90	2,270	6,17
I2038	On	04/11/2021	Bond Future			119.64590	119.64590	120.11624	120.11624			0.00	0	
I2038	On	03/02/2022	Bond Future			119.34274	119.34274	119.81908	119.81908			0.00	0	
Total I2038 Future												537,871,483.30	4,540	13,90
Total For I2038												537,871,483.30	4,540	13,90
I2046	On	06/05/2021	Bond Future			107.82320	107.82320	108.92859	108.92859			0.00	0	14,97
I2046	On	05/08/2021	Bond Future			109.03330	109.03330	110.15174	110.15174			0.00	0	13,13
I2046	On	04/11/2021	Bond Future			108.48818	108.48818	109.61988	109.61988			0.00	0	
I2046	On	03/02/2022	Bond Future			109.79801	109.79801	110.94347	110.94347			0.00	0	
Total I2046 Future												0.00	0	28,10
Total For I2046												0.00	0	28,10
I2050	On	06/05/2021	Bond Future			111.04628	111.04628	112.08281	112.08281			0.00	0	10,98
I2050	On	05/08/2021	Bond Future			110.36984	110.36984	111.41874	111.41874			0.00	0	9,17
I2050	On	04/11/2021	Bond Future			111.64297	111.64297	112.70429	112.70429			0.00	0	
I2050	On	03/02/2022	Bond Future			111.04817	111.04817	112.12240	112.12240			0.00	0	
Total I2050 Future												0.00	0	20,16
Total For I2050												0.00	0	20,16
R186	On	06/05/2021	Bond Future			7.27930	118.67601	7.27125	118.71585		7.91	385,459,680.48	3,248	84,12
R186	On	05/08/2021	Bond Future			7.45579	114.69620	7.44708	114.73721		7.61	726,944,515.60	6,338	43,42
R186	On	04/11/2021	Bond Future			7.63087	115.99214	7.62154	116.03392		6.93	0.00	0	
R186	On	03/02/2022	Bond Future			7.81674	112.08261	7.80673	112.12513		6.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,112,404,196.08	9,586	127,54
R186	On	06/05/2021	Bond Future	10.77	Call			15,788.26000	15.78826	15,748,420	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,829.29000	15.82929	15,789,450	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,747.21000	15.74721	15,707,370	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			198.61000	0.19861	187,700	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,811.66000	1.81166	1,760,910	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			808.21000	0.80821	760,420	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			666.00000	0.66600	658,050	7.93	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,703.29000	5.70329	5,662,580	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			343.67000	0.34367	343,970	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,741.32000	5.74132	5,700,580	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			337.40000	0.33740	337,670	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,665.33000	5.66533	5,624,640	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			350.05000	0.35005	350,370	8.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,592.19000	3.59219	3,559,520	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,518.18000	1.51818	1,527,290	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,621.45000	3.62145	3,588,670	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,503.70000	1.50370	1,512,700	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,650.81000	3.65081	3,617,930	7.20	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,489.33000	1.48933	1,498,230	7.20	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,704.07000	3.70407	3,727,050	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,497.89000	1.49789	1,478,220	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,677.23000	3.67723	3,700,080	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,464.97000	1.46497	1,445,560	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,731.42000	3.73142	3,754,530	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,481.18000	1.48118	1,461,640	6.07	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												1,112,404,196.08	9,586	152,72
R197	On	06/05/2021	Bond Future			322.23700	322.23700	322.22483	322.22483			0.00	0	2,72
R197	On	05/08/2021	Bond Future			317.87034	317.87034	317.85985	317.85985			0.00	0	92
R197	On	04/11/2021	Bond Future			321.53705	321.53705	321.52726	321.52726			0.00	0	
R197	On	03/02/2022	Bond Future			317.33941	317.33941	317.33008	317.33008			0.00	0	
Total R197 Future												0.00	0	3,71
Total For R197												0.00	0	3,71
R202	On	06/05/2021	Bond Future			235.53989	235.53989	235.51518	235.51518			0.00	0	7,82
R202	On	05/08/2021	Bond Future			233.94312	233.94312	233.91943	233.91943			0.00	0	9,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			236.64136	236.64136	236.61827	236.61827			0.00	0	
R202	On	03/02/2022	Bond Future			235.20668	235.20668	235.18348	235.18348			0.00	0	
Total R202 Future												0.00	0	17,03
Total For R202												0.00	0	17,03
R2023	On	06/05/2021	Bond Future			4.69041	106.74043	4.67597	106.76602		1.36	215,615,668.60	2,020	29,9
R2023	On	05/08/2021	Bond Future			4.73845	107.91143	4.72110	107.93792		1.31	382,006,462.20	3,540	5,3
R2023	On	04/11/2021	Bond Future			4.76840	105.22179	4.74737	105.24887		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			4.77615	106.46761	4.74965	106.49521		1.18	0.00	0	
Total R2023 Future												597,622,130.80	5,560	35,30
R2023	On	06/05/2021	Bond Future	7.57	Call			4,968.49000	4.96849	4,942,900	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,985.12000	4.98512	4,959,530	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,951.86000	4.95186	4,926,270	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			54.76000	0.05476	57,530	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			922.04000	0.92204	898,480	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			57.93000	0.05793	60,860	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			935.54000	0.93554	911,900	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			56.32000	0.05632	59,170	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			949.08000	0.94908	925,360	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			506.55000	0.50655	489,680	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			284.57000	0.28457	294,780	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			489.75000	0.48975	473,150	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			293.45000	0.29345	303,930	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			498.12000	0.49812	481,390	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			288.98000	0.28898	299,330	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			289.23000	0.28923	299,080	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			629.23000	0.62923	611,370	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			286.01000	0.28601	295,750	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			615.34000	0.61534	597,680	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			292.85000	0.29285	302,790	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			622.08000	0.62208	604,330	1.16	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												597,622,130.80	5,560	35,30
R2030	On	06/05/2021	Bond Future			9.19256	95.13750	9.13448	95.46589		13.73	39,957,750.00	420	94,2
R2030	On	05/08/2021	Bond Future			9.40093	92.17600	9.34004	92.50856		13.25	279,293,280.00	3,030	67,5
R2030	On	04/11/2021	Bond Future			9.59903	93.21784	9.53536	93.55444		12.24	0.00	0	
R2030	On	03/02/2022	Bond Future			9.80974	90.31743	9.74303	90.65814		11.18	0.00	0	

Contract 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												319,251,030.00	3,450	161,87
R2030	On	06/05/2021	Bond Future	11.70	Call			13,180.08000	13.18008	12,851,690	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			585.65000	0.58565	447,460	13.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,638.69000	1.63869	1,828,890	13.70	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,563.46000	4.56346	4,875,300	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			38.22000	0.03822	21,670	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,998.31000	1.99831	2,215,230	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			425.97000	0.42597	314,500	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			492.53000	0.49253	369,380	13.67	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,833.62000	1.83362	2,038,860	13.67	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			690.21000	0.69021	536,670	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,456.34000	1.45634	1,631,190	13.73	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,392.32000	1.39232	1,164,640	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			740.62000	0.74062	841,330	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,755.09000	1.75509	1,502,420	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			544.00000	0.54400	619,720	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,395.71000	2.39571	2,637,260	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			300.39000	0.30039	213,550	13.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			697.57000	0.69757	792,970	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,461.50000	1.46150	1,228,510	13.93	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,593.72000	9.59372	9,265,320	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.09000	0.00009	0,080	14.86	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,379.90000	4.37990	4,058,680	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			62.34000	0.06234	69,510	14.75	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,292.66000	1.29266	1,073,170	13.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			809.64000	0.80964	918,540	13.89	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,913.27000	6.91327	7,240,220	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			2.50000	0.00250	1,060	13.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,552.23000	8.55223	8,223,820	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.45000	0.00045	0,430	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,989.86000	4.98986	4,665,090	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,226.52000	13.22652	12,898,130	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,133.60000	13.13360	12,805,210	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			35.70000	0.03570	39,320	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			988.31000	0.98831	1,117,300	13.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,076.21000	1.07621	876,810	13.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.15	Call			5,411.04000	5.41104	5,154,280	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,111.13000	1.11113	1,186,930	14.18	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			3,923.50000	3.92350	3,700,510	13.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,713.98000	1.71398	1,823,550	13.68	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			5,999.37000	5.99937	5,731,980	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,469.69000	4.46969	4,685,290	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,337.18000	1.33718	1,220,220	12.97	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put			9,786.12000	9.78612	10,089,680	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			218.14000	0.21814	189,140	12.68	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put			3,843.55000	3.84355	4,040,070	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,431.81000	1.43181	1,309,300	13.00	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put			2,351.60000	2.35160	2,491,900	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,951.04000	2.95104	2,758,780	13.39	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call			13,678.74000	13.67874	13,350,680	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			45.33000	0.04533	49,830	14.32	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call			6,467.69000	6.46769	6,192,220	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			931.79000	0.93179	996,960	14.32	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put			792.22000	0.79222	849,310	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,507.27000	6.50727	6,231,150	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			781.39000	0.78139	837,830	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,428.19000	6.42819	6,153,370	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			803.17000	0.80317	860,910	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,676.16000	1.67616	1,540,120	13.08	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put			5,634.65000	5.63465	5,879,820	12.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			884.79000	0.88479	797,400	12.80	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	9.50	Call			3,101.25000	3.10125	2,903,610	13.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			2,230.90000	2.23090	2,365,820	13.42	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	8.83	Put			4,279.15000	4.27915	4,489,200	13.00	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,429.35000	4.42935	4,219,270	12.53	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put			7,952.47000	7.95247	8,214,410	11.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			919.76000	0.91976	845,100	11.69	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put			5,803.98000	5.80398	6,027,180	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,630.11000	1.63011	1,516,710	11.83	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call			10,004.91000	10.00491	9,707,070	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			591.24000	0.59124	630,000	13.19	0.00	0	3
R2030	On	04/11/2021	Bond Future	10.60	Call			6,861.20000	6.86120	6,604,120	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,436.61000	1.43661	1,516,130	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,896.28000	6.89628	6,638,600	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,422.73000	1.42273	1,501,650	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,826.19000	6.82619	6,569,710	13.19	0.00	0	

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	9.20	Put		4,311.21000	4.31121	4,496,820	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,511.67000	2.51167	2,360,680	12.08	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,303.59000	9.30359	9,012,870	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		724.13000	0.72413	770,010	13.19	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,523.01000	2.52301	2,649,530	12.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,450.59000	1.45059	1,530,710	13.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,617.11000	2.61711	2,467,890	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,824.56000	2.82456	2,668,020	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		0.00000	0.00000	1,516,730	10.61	3,033,460.00	2,000	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,291.68000	8.29168	8,555,900	10.55	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Call		1,011.96000	1.01196	935,470	10.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,681.40000	3.68140	3,497,780	11.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,492.38000	3.49238	3,649,470	11.20	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,393.16000	4.39316	4,577,330	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,658.28000	4.65828	4,849,770	10.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,848.36000	2.84836	2,691,000	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,364.64000	4.36464	4,547,990	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,801.19000	2.80119	2,645,460	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,422.14000	4.42214	4,607,120	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		0.00000	0.00000	6,821,890	12.03	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		0.00000	0.00000	1,716,130	12.03	3,432,260.00	2,000	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		0.00000	0.00000	4,121,030	11.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		0.00000	0.00000	3,044,240	11.09	3,044,240.00	1,000	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		0.00000	0.00000	6,581,150	10.61	0.00	0	
Total R2030 Option											9,509,960.00	5,000	34,34
Total For R2030											328,760,990.00	8,450	196,22
R2032	On	06/05/2021	Bond Future			9.99751	89.46990	9.92940	89.88183	16.49	0.00	0	76,87
R2032	On	05/08/2021	Bond Future			10.20751	90.45145	10.13642	90.86844	15.32	9,406,950.80	104	89,97
R2032	On	04/11/2021	Bond Future			10.41720	87.32766	10.34307	87.74956	14.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.63529	88.36206	10.55790	88.78917	13.09	0.00	0	
Total R2032 Future											9,406,950.80	104	166,86
R2032	On	06/05/2021	Bond Future	12.11	Call		11,992.22000	11.99222	11,580,280	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.02000	0.00002	0,010	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		12,041.91000	12.04191	11,629,980	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.01000	0.00001	0,010	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,942.46000	11.94246	11,530,520	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.02000	0.00002	0,010	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		14,233.20000	14.23320	13,821,270	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	17.95	0.00	0	77

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	06/05/2021	Bond Future	10.33	Put			342.26000	0.34226	400,750	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,728.35000	2.72835	2,374,910	16.85	0.00	0	7
R2032	On	05/08/2021	Bond Future	11.36	Put			821.07000	0.82107	888,100	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,680.71000	7.68071	7,330,040	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			810.40000	0.81040	876,720	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,596.74000	7.59674	7,247,500	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			831.86000	0.83186	899,610	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,638.69000	7.63869	7,288,730	16.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,487.06000	1.48706	1,365,510	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,637.41000	8.63741	8,300,230	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,675.47000	8.67547	8,337,650	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,335.25000	1.33525	1,419,970	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,322.66000	1.32266	1,406,740	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,599.42000	8.59942	8,262,860	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,347.95000	1.34795	1,433,290	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,540.58000	7.54058	7,840,930	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			5,495.57000	5.49557	5,744,370	14.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,498.14000	2.49814	2,325,040	14.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,083.27000	13.08327	12,693,930	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			419.31000	0.41931	451,870	16.13	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put			9,538.72000	9.53872	9,868,900	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,180.60000	1.18060	1,083,670	12.37	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call			2,263.60000	2.26360	2,108,090	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,417.81000	4.41781	4,181,390	13.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,854.93000	3.85493	4,045,620	13.20	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call			3,791.72000	3.79172	3,575,580	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			3,188.59000	3.18859	3,353,910	13.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call			3,013.81000	3.01381	2,826,310	12.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,370.48000	5.37048	5,610,090	12.84	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call			3,819.23000	3.81923	3,602,160	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,419.53000	4.41953	4,629,570	13.06	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			3,764.30000	3.76430	3,549,100	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,542.89000	6.54289	6,814,490	12.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			10,743.30000	10.74330	11,090,060	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			928.58000	0.92858	848,230	12.37	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call			1,813.76000	1.81376	1,680,160	12.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call			5,323.34000	5.32334	5,061,550	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4,476.49000	4.47649	4,688,400	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			4,447.94000	4.44794	4,658,910	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			3,737.29000	3.73729	3,523,040	13.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Put			4,505.50000	4.50550	4,718,360	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call			3,549.15000	3.54915	3,341,510	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,710.85000	4.71085	4,930,320	12.99	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			7,466.27000	7.46627	7,759,780	12.43	0.00	0	
Total R2032 Option												0.00	0	5,65
Total For R2032												9,406,950.80	104	172,52
R2035	On	06/05/2021	Bond Future			10.70830	88.64484	10.58998	89.41170		18.40	1,506,962.28	17	89,07
R2035	On	05/08/2021	Bond Future			10.92498	89.61734	10.80164	90.39311		17.13	2,330,050.84	26	40,50
R2035	On	04/11/2021	Bond Future			11.14112	86.15375	11.01267	86.93855		16.91	0.00	0	
R2035	On	03/02/2022	Bond Future			11.36948	87.17414	11.23546	87.96841		14.78	0.00	0	
Total R2035 Future												3,837,013.12	43	129,56
R2035	On	06/05/2021	Bond Future	12.36	Call			10,518.48000	10.51848	9,751,910	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			0.69000	0.00069	0,980	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			343.52000	0.34352	470,770	19.25	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			1,164.94000	1.16494	792,280	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,426.29000	1.42629	1,820,490	18.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,827.42000	3.82742	4,495,800	17.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			755.67000	0.75567	478,290	18.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			247.02000	0.24702	341,570	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			3,791.88000	3.79188	3,119,570	19.46	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,405.39000	13.40539	12,638,540	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			0.74000	0.00074	1,040	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			3,270.94000	3.27094	2,631,330	19.25	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,133.41000	2.13341	1,603,150	18.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,005.80000	6.00580	5,262,070	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			56.12000	0.05612	79,250	20.17	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			12,686.03000	12.68603	11,919,180	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			200.11000	0.20011	101,630	17.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,007.69000	2.00769	2,497,170	18.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			5.32000	0.00532	7,620	20.17	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			4,715.91000	4.71591	4,003,410	19.80	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			136.45000	0.13645	190,810	19.80	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,765.53000	2.76553	3,347,390	18.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			0.01000	0.00001	0,020	20.17	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			715.18000	0.71518	951,780	18.81	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			10,572.44000	10.57244	9,805,850	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			0.65000	0.00065	0,920	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			10,464.48000	10.46448	9,697,920	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			438.87000	0.43887	253,870	18.08	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	06/05/2021	Bond Future	12.77	Put		0.04000	0.00004	0,050	20.17	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.02	Call		8,653.08000	8.65308	7,888,520	20.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,814.16000	47.81416	48,589,930	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,697.58000	47.69758	48,473,350	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,948.00000	1.94800	2,196,620	18.01	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,220.64000	3.22064	2,824,780	17.15	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,421.29000	3.42129	3,801,200	17.15	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		6,442.73000	6.44273	7,005,180	16.23	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,930.87000	47.93087	48,706,640	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,281.70000	1.28170	1,068,380	16.23	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,440.01000	5.44001	4,912,860	18.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,905.20000	1.90520	1,663,780	15.96	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.12	Put		7,682.80000	7.68280	8,224,320	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,926.22000	1.92622	1,682,940	15.97	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		5,607.64000	5.60764	6,054,170	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,141.97000	3.14197	2,803,700	16.55	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,373.33000	15.37333	14,642,550	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		379.25000	0.37925	433,270	18.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,947.07000	6.94707	6,415,110	17.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,581.70000	2.58170	2,834,540	17.88	0.00	0	75
R2035	On	04/11/2021	Bond Future	11.08	Call		4,513.85000	4.51385	4,090,470	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,101.17000	4.10117	4,462,590	16.99	0.00	0	75
R2035	On	04/11/2021	Bond Future	10.23	Put		7,184.16000	7.18416	7,704,980	16.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,166.59000	2.16659	1,902,610	16.11	0.00	0	75
R2035	On	04/11/2021	Bond Future	12.52	Call		9,972.50000	9.97250	9,343,460	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,389.85000	1.38985	1,545,610	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,012.54000	10.01254	9,382,410	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,377.28000	1.37728	1,531,950	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,932.49000	9.93249	9,304,550	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,909.70000	4.90970	4,465,180	17.10	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		3,768.67000	3.76867	4,108,950	17.10	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.60	Call		3,087.55000	3.08755	2,753,070	16.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		5,681.55000	5.68155	6,131,870	16.52	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put		7,729.39000	7.72939	8,272,770	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,402.51000	1.40251	1,559,370	18.31	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		11,171.79000	11.17179	11,800,810	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,545.73000	4.54573	4,133,420	14.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Call		1,813.56000	1.81356	1,591,500	14.00	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		5,077.19000	5.07719	4,637,020	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,162.27000	4.16227	4,516,370	14.89	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,968.42000	2.96842	2,654,030	14.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,569.84000	6.56984	7,049,720	14.32	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		4,638.06000	4.63806	5,020,020	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,238.95000	1.23895	1,073,700	14.00	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,576.40000	4.57640	4,162,420	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,608.99000	4.60899	4,989,280	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,606.84000	4.60684	4,191,210	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,579.76000	4.57976	4,958,400	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		6,228.61000	6.22861	5,735,820	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,351.09000	3.35109	3,652,570	15.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		3,985.82000	3.98582	3,605,550	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,224.96000	5.22496	5,638,960	14.62	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put		9,003.63000	9.00363	9,575,840	14.00	0.00	0	
Total R2035 Option											0.00	0	16,70
Total For R2035											3,837,013.12	43	146,28
R2037	On	06/05/2021	Bond Future			10.91864	84.33194	10.79028	85.16139	19.66	43,177,953.28	512	72,47
R2037	On	05/08/2021	Bond Future			11.13636	81.00156	11.00254	81.84062	19.26	0.00	0	96,17
R2037	On	04/11/2021	Bond Future			11.34211	81.91733	11.20297	82.76604	18.07	0.00	0	
R2037	On	03/02/2022	Bond Future			11.55944	78.63294	11.41446	79.49188	16.63	0.00	0	
Total R2037 Future											43,177,953.28	512	168,55
R2037	On	06/05/2021	Bond Future	12.43	Call		9,716.88000	9.71688	8,888,440	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2.04000	0.00204	3,050	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,770.55000	9.77055	8,942,050	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1.93000	0.00193	2,880	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,663.17000	9.66317	8,834,800	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		2.16000	0.00216	3,240	21.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		964.22000	0.96422	1,114,720	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,383.17000	8.38317	7,697,500	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		987.71000	0.98771	1,141,100	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,426.01000	8.42601	7,738,890	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		975.90000	0.97590	1,127,840	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,468.91000	8.46891	7,780,350	21.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,360.58000	10.36058	9,672,960	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,329.61000	1.32961	1,490,700	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		3,569.32000	3.56932	3,919,760	18.32	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,305.42000	5.30542	4,807,150	18.32	0.00	0	68

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.82	Call		10,400.00000	10.40000	9,711,260	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,317.79000	1.31779	1,477,760	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,439.46000	10.43946	9,749,610	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,306.06000	1.30606	1,464,920	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,401.49000	8.40149	7,777,660	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,061.23000	2.06123	2,286,110	19.56	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,492.05000	4.49205	4,891,180	16.61	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,760.97000	4.76097	4,304,680	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,549.11000	4.54911	4,951,760	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,791.68000	4.79168	4,333,630	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,520.36000	4.52036	4,921,250	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,822.76000	4.82276	4,362,950	16.61	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											43,177,953.28	512	169,750
R2040	On	06/05/2021	Bond Future			11.06314	86.29078	10.93473	87.17355	20.06	25,887,234.00	300	53,000
R2040	On	05/08/2021	Bond Future			11.27712	82.73158	11.14319	83.62451	19.72	24,819,474.00	300	52,800
R2040	On	04/11/2021	Bond Future			11.47906	83.66686	11.33974	84.57013	18.64	0.00	0	
R2040	On	03/02/2022	Bond Future			11.69225	80.15305	11.54702	81.06716	17.14	0.00	0	
Total R2040 Future											50,706,708.00	600	105,920
R2040	On	06/05/2021	Bond Future	12.43	Call		9,434.55000	9.43455	8,554,140	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4.63000	0.00463	6,990	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,491.54000	9.49154	8,611,010	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		190.40000	0.19040	276,470	21.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,481.69000	4.48169	3,684,990	21.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,562.49000	14.56249	13,679,720	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4.38000	0.00438	6,620	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,377.51000	9.37751	8,497,230	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.01000	0.00001	0,010	22.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		4.89000	0.00489	7,380	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		1,751.45000	1.75145	2,262,060	19.81	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,020.46000	1.02046	648,300	19.81	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		935.37000	0.93537	1,085,530	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,248.02000	9.24802	8,503,790	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		923.99000	0.92399	1,072,690	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,157.31000	9.15731	8,416,000	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,455.45000	2.45545	2,779,930	20.65	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,121.03000	5.12103	4,552,580	20.65	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,778.76000	19.77876	18,893,400	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		946.87000	0.94687	1,098,490	21.69	0.00	0	

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	14.80	Put		29.68000	0.02968	37,250	21.69	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,202.64000	9.20264	8,459,870	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,876.52000	3.87652	4,330,640	19.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,246.08000	3.24608	2,807,270	19.79	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,462.35000	1.46235	1,638,990	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,773.47000	10.77347	10,045,640	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,449.51000	1.44951	1,624,950	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,691.49000	10.69149	9,966,070	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,475.28000	1.47528	1,653,130	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,732.47000	10.73247	10,005,840	20.23	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,028.73000	5.02873	4,542,710	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,819.69000	4.81969	5,247,780	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,061.47000	5.06147	4,573,570	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,789.22000	4.78922	5,215,430	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,996.36000	4.99636	4,512,230	17.20	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,850.61000	4.85061	5,280,590	17.20	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											50,706,708.00	600	109,52
R2044	On	06/05/2021	Bond Future			11.10699	82.98674	10.98351	83.84377	21.04	33,194,696.00	400	57,00
R2044	On	05/08/2021	Bond Future			11.31211	79.51646	11.18329	80.38337	20.68	37,452,252.66	471	22,00
R2044	On	04/11/2021	Bond Future			11.50539	80.41545	11.37137	81.29235	19.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.70921	76.98824	11.56947	77.87571	17.97	0.00	0	
Total R2044 Future											70,646,948.66	871	79,10
R2044	On	06/05/2021	Bond Future	12.44	Call		9,217.07000	9.21707	8,362,870	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		6.09000	0.00609	8,920	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,273.72000	9.27372	8,419,380	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		2,608.20000	2.60820	3,223,790	20.54	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		581.40000	0.58140	339,960	20.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,249.53000	3.24953	2,555,650	21.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		418.78000	0.41878	581,930	21.78	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,444.96000	5.44496	4,636,440	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		1,823.94000	1.82394	1,300,970	21.20	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,015.02000	1.01502	1,349,080	21.20	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		9,556.06000	9.55606	8,701,080	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		4.41000	0.00441	6,460	23.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,089.15000	6.08915	5,264,950	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		6.42000	0.00642	9,410	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		5.77000	0.00577	8,460	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,160.35000	9.16035	8,306,310	23.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.90	Put		74.83000	0.07483	107,660	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		489.51000	0.48951	676,020	21.67	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,989.30000	2.98930	2,318,780	21.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		111.86000	0.11186	160,370	22.74	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		9,584.56000	9.58456	8,852,170	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		861.65000	0.86165	996,170	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,629.75000	9.62975	8,896,040	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		851.15000	0.85115	984,350	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,539.41000	9.53941	8,808,340	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		872.27000	0.87227	1,008,110	22.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,539.62000	1.53962	1,715,690	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,622.70000	10.62270	9,920,700	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,526.37000	1.52637	1,701,270	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,663.03000	10.66303	9,959,860	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,513.22000	1.51322	1,686,950	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,582.40000	10.58240	9,881,570	21.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,094.37000	5.09437	4,618,990	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,835.19000	4.83519	5,247,280	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,028.85000	5.02885	4,557,140	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,897.38000	4.89738	5,313,140	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,061.57000	5.06157	4,588,020	18.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,866.20000	4.86620	5,280,120	18.06	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											70,646,948.66	871	97,70
R2048	On	06/05/2021	Bond Future			11.01995	82.24724	10.89129	83.16949	21.41	0.00	0	120,70
R2048	On	05/08/2021	Bond Future			11.21080	83.14955	11.07667	84.08242	19.96	0.00	0	124,70
R2048	On	04/11/2021	Bond Future			11.39995	79.67600	11.26027	80.61962	19.94	0.00	0	
R2048	On	03/02/2022	Bond Future			11.59879	80.61969	11.45305	81.57465	17.33	0.00	0	
Total R2048 Future											0.00	0	245,51
R2048	On	06/05/2021	Bond Future	12.35	Call		9,469.93000	9.46993	8,550,520	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5.31000	0.00531	8,150	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,527.65000	9.52765	8,608,090	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,375.33000	1.37533	1,820,880	21.66	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		1,438.35000	1.43835	961,650	21.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		317.92000	0.31792	455,260	22.81	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		3,859.44000	3.85944	3,074,530	22.81	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		5,377.99000	5.37799	6,247,240	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5.03000	0.00503	7,720	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,412.14000	9.41214	8,492,880	23.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	06/05/2021	Bond Future	10.20	Call		89.26000	0.08926	36,260	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		1,760.00000	1.76000	2,284,200	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,094.29000	1.09429	696,240	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		5.61000	0.00561	8,600	23.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,996.98000	8.99698	9,767,530	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		753.70000	0.75370	591,380	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		7,123.92000	7.12392	7,810,070	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,320.86000	1.32086	1,074,140	18.71	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,254.47000	4.25447	4,755,940	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,995.82000	2.99582	2,564,420	19.82	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,552.88000	5.55288	6,146,940	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,075.80000	2.07580	1,736,990	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,887.29000	9.88729	9,095,660	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		833.67000	0.83367	974,910	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		9,933.64000	9.93364	9,140,620	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		823.38000	0.82338	963,230	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,207.99000	3.20799	3,621,050	20.24	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,066.46000	4.06646	3,546,650	20.24	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		6,046.27000	6.04627	6,671,270	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,806.13000	1.80613	1,498,260	19.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		9,840.96000	9.84096	9,050,740	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		844.07000	0.84407	986,720	22.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,456.79000	1.45679	1,637,520	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,051.33000	11.05133	10,287,200	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,443.99000	1.44399	1,623,480	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,092.65000	11.09265	10,327,300	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,431.28000	1.43128	1,609,550	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,010.02000	11.01002	10,247,130	21.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,042.05000	5.04205	4,537,910	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,929.90000	4.92990	5,380,720	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,075.65000	5.07565	4,569,480	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,897.47000	4.89747	5,346,260	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,109.34000	5.10934	4,601,140	17.32	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,865.24000	4.86524	5,312,000	17.32	0.00	0	
Total R2048 Option											0.00	0	6,60
Total For R2048											0.00	0	252,17
R209	On	06/05/2021	Bond Future			10.65013	68.18552	10.52659	68.88020	21.94	0.00	0	14,9
R209	On	05/08/2021	Bond Future			10.84172	68.93356	10.71349	69.63624	20.33	0.00	0	10,40
R209	On	04/11/2021	Bond Future			11.03162	66.57165	10.89859	67.28247	19.70	0.00	0	3,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future			11.22732	67.36022	11.08922	68.07960		17.28	0.00	0	
Total R209 Future												0.00	0	29,05
R209	On	06/05/2021	Bond Future	12.23	Call			8,742.62000	8.74262	8,048,580	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			1.52000	0.00152	2,160	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,788.89000	8.78889	8,094,820	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			6,207.25000	6.20725	6,889,690	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			19.19000	0.01919	6,950	20.94	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			1,754.82000	1.75482	2,183,750	21.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			743.91000	0.74391	478,160	21.79	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,401.85000	1.40185	999,720	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			4,683.65000	4.68365	5,337,320	21.10	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			73.70000	0.07370	32,690	21.10	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,926.58000	2.92658	2,349,050	22.68	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			318.95000	0.31895	436,100	22.68	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			3,304.30000	3.30430	3,892,830	21.38	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			1.61000	0.00161	2,290	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			5,747.26000	5.74726	5,068,200	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			37.47000	0.03747	53,090	23.74	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			2,144.11000	2.14411	2,624,950	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			551.21000	0.55121	337,370	21.69	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			4,067.39000	4.06739	3,428,250	23.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			987.82000	0.98782	1,280,370	22.06	0.00	0	2,71
R209	On	06/05/2021	Bond Future	12.24	Put			1.43000	0.00143	2,040	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,696.31000	8.69631	8,002,310	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			140.54000	0.14054	196,080	23.19	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			8,835.10000	8.83510	8,140,990	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			1.35000	0.00135	1,920	23.74	0.00	0	8,31
R209	On	06/05/2021	Bond Future	10.00	Call			225.54000	0.22554	119,390	21.38	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			6,728.06000	6.72806	6,176,380	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,093.89000	1.09389	1,244,890	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			6,764.30000	6.76430	6,211,300	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,081.50000	1.08150	1,231,180	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			6,691.87000	6.69187	6,141,520	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,106.39000	1.10639	1,258,720	21.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			7,943.67000	7.94367	7,400,170	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,574.02000	1.57402	1,741,340	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,815.24000	1.81524	2,001,450	21.24	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			7,976.87000	7.97687	7,432,300	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,560.69000	1.56069	1,726,940	21.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.19	Call			8,010.11000	8.01011	7,464,470	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,547.45000	1.54745	1,712,630	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,888.58000	2.88858	2,577,570	19.47	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,085.11000	5.08511	5,484,920	19.47	0.00	0	9,00
R209	On	04/11/2021	Bond Future	9.50	Put			9,286.39000	9.28639	9,840,830	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,107.45000	1.10745	951,070	18.77	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call			7,385.77000	7.38577	6,861,160	21.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,993.17000	3.99317	3,624,190	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4,358.01000	4.35801	4,708,410	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,019.72000	4.01972	3,649,270	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			4,331.68000	4.33168	4,680,610	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,046.11000	4.04611	3,674,190	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			4,305.24000	4.30524	4,652,700	17.32	0.00	0	
Total R209 Option												0.00	0	59,77
Total For R209												0.00	0	88,82
R210	On	06/05/2021	Bond Future			204.68260	204.68260	205.56680	205.56680			0.00	0	98
R210	On	05/08/2021	Bond Future			206.97945	206.97945	207.87494	207.87494			0.00	0	1,43
R210	On	04/11/2021	Bond Future			206.63416	206.63416	207.54044	207.54044			0.00	0	
R210	On	03/02/2022	Bond Future			209.12869	209.12869	210.04626	210.04626			0.00	0	
Total R210 Future												0.00	0	2,41
Total For R210												0.00	0	2,41
R212	On	06/05/2021	Bond Future			172.03282	172.03282	172.02999	172.02999			0.00	0	3,40
R212	On	05/08/2021	Bond Future			171.63798	171.63798	171.63612	171.63612			0.00	0	25
R212	On	04/11/2021	Bond Future			173.61797	173.61797	173.61653	173.61653			0.00	0	
Total R212 Future												0.00	0	3,65
Total For R212												0.00	0	3,65
R213	On	06/05/2021	Bond Future			9.62124	84.94884	9.55805	85.30168		15.97	0.00	0	9,52
R213	On	05/08/2021	Bond Future			9.82085	85.88080	9.75490	86.23801		14.78	0.00	0	74
R213	On	04/11/2021	Bond Future			10.02115	83.32057	9.95239	83.68206		14.24	0.00	0	
R213	On	03/02/2022	Bond Future			10.23325	84.30719	10.16143	84.67312		12.47	0.00	0	
Total R213 Future												0.00	0	10,26
R213	On	06/05/2021	Bond Future	11.90	Call			11,875.42000	11.87542	11,522,580	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,921.20000	11.92120	11,568,360	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,829.60000	11.82960	11,476,760	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,277.60000	6.27760	5,989,180	15.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.78	Put			944.23000	0.94423	1,013,020	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,906.56000	3.90656	3,671,370	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,848.63000	1.84863	1,970,650	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,012.21000	4.01221	4,224,360	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,718.46000	1.71846	1,573,400	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			6,544.15000	6.54415	6,250,890	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			863.12000	0.86312	927,070	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			6,582.53000	6.58253	6,288,600	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			852.00000	0.85200	915,280	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,505.84000	6.50584	6,213,260	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			874.35000	0.87435	938,980	15.96	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,251.30000	7.25130	6,972,110	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,430.91000	1.43091	1,513,210	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,182.35000	7.18235	6,904,360	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,457.89000	1.45789	1,541,390	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,216.79000	7.21679	6,938,200	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,444.35000	1.44435	1,527,250	15.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,953.20000	3.95320	3,751,520	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,502.24000	3.50224	3,666,490	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,729.44000	2.72944	2,568,210	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,814.41000	4.81441	5,019,110	12.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,466.31000	8.46631	8,746,650	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,686.33000	3.68633	3,492,670	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,744.76000	3.74476	3,917,030	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,337.70000	2.33770	2,191,750	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,379.86000	5.37986	5,599,840	12.01	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,263.95000	9.26395	9,555,240	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,662.33000	1.66233	1,546,460	11.77	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call			3,228.24000	3.22824	3,049,350	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,214.03000	4.21403	4,401,070	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,253.32000	3.25332	3,073,600	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,187.24000	4.18724	4,373,450	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,203.56000	3.20356	3,025,500	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,110.07000	1.11007	1,024,480	11.77	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put			2,761.95000	2.76195	2,899,460	12.73	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,303.16000	3.30316	3,121,780	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,133.45000	4.13345	4,318,000	12.31	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			6,661.48000	6.66148	6,911,540	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,241.27000	4.24127	4,429,140	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			930.36000	0.93036	855,720	11.77	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.60	Call			4,963.71000	4.96371	4,735,290	12.73		0.00	0	
Total R213 Option													0.00	0	2,15
Total For R213													0.00	0	12,46
R214	On	06/05/2021	Bond Future			10.98974	65.30703	10.86112	66.04148		23.83		0.00	0	15,7
R214	On	05/08/2021	Bond Future			11.17862	66.02349	11.04495	66.76640		22.06		0.00	0	2,26
R214	On	04/11/2021	Bond Future			11.36570	63.49117	11.22693	64.24262		21.48		0.00	0	
R214	On	03/02/2022	Bond Future			11.56181	64.24311	11.41750	65.00361		18.82		0.00	0	
Total R214 Future													0.00	0	17,96
R214	On	06/05/2021	Bond Future	12.26	Call			7,333.95000	7.33395	6,604,270	25.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			10.77000	0.01077	15,540	25.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,380.89000	7.38089	6,650,990	25.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			10.27000	0.01027	14,820	25.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,286.96000	7.28696	6,557,510	25.83		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			11.29000	0.01129	16,290	25.83		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,417.60000	6.41760	5,856,030	23.89		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,349.77000	1.34977	1,531,110	23.89		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			6,452.47000	6.45247	5,889,460	23.89		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,335.56000	1.33556	1,515,460	23.89		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,487.41000	6.48741	5,922,950	23.89		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,321.48000	1.32148	1,499,930	23.89		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,722.39000	1.72239	1,905,220	23.17		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,955.30000	7.95530	7,388,900	23.17		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,750.31000	1.75031	1,935,360	23.17		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,987.52000	7.98752	7,420,010	23.17		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,736.30000	1.73630	1,920,240	23.17		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,019.77000	8.01977	7,451,150	23.17		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,340.80000	4.34080	3,939,200	18.98		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,380.73000	4.38073	4,739,630	18.98		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,286.81000	4.28681	3,888,200	18.96		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,433.43000	4.43343	4,795,320	18.96		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,313.77000	4.31377	3,913,660	18.97		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,407.01000	4.40701	4,767,400	18.97		0.00	0	
Total R214 Option													0.00	0	
Total For R214													0.00	0	17,96
Total for Bond													2,990,468,489.84	32,126	1,566,84
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 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 I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 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 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	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			757.28800	757.28800	761.54600	761.54600			22,718,640.00	3	
GOVI On 05/08/2021 GOVI			765.51100	765.51100	769.81900	769.81900			22,965,330.00	3	
GOVI On 04/11/2021 GOVI			774.24800	774.24800	778.60700	778.60700			0.00	0	
GOVI On 03/02/2022 GOVI			783.40900	783.40900	787.82200	787.82200			0.00	0	
Total GOVI Future									45,683,970.00	6	98
GOVI On 06/05/2021 GOVI	678.68	Call			828,660.00000	82.86600	786,080,000		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			828,560.00000	82.85600	785,980,000		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			828,760.00000	82.87600	786,180,000		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	719.13	Call			506,890.00000	50.68900	463,810,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			506,790.00000	50.67900	463,710,000		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			506,690.00000	50.66900	463,610,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		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			501,870.00000	50.18700	458,280,000		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			502,070.00000	50.20700	458,480,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			501,970.00000	50.19700	458,380,000		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			49,380.00000	4.93800	93,510,000		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			49,180.00000	4.91800	93,310,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			49,280.00000	4.92800	93,410,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									45,683,970.00	6	98
Total for GOVI									45,683,970.00	6	98
AL37 On 06/05/2021 Index Future			785.71900	785.71900	785.98000	785.98000			0.00	0	
AL37 On 05/08/2021 Index Future			794.25100	794.25100	794.51900	794.51900			0.00	0	
AL37 On 04/11/2021 Index Future			803.31600	803.31600	803.58900	803.58900			0.00	0	
AL37 On 03/02/2022 Index Future			812.82100	812.82100	813.09900	813.09900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 06/05/2021 Index Future			871.97200	871.97200	875.42400	875.42400				0.00	0	
AL7T On 05/08/2021 Index Future			881.44000	881.44000	884.93500	884.93500				0.00	0	
AL7T On 04/11/2021 Index Future			891.50000	891.50000	895.03700	895.03700				0.00	0	
AL7T On 03/02/2022 Index Future			902.04900	902.04900	905.63000	905.63000				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			766.30800	766.30800	770.76700	770.76700				0.00	0	29
ALBI On 05/08/2021 Index Future			774.62900	774.62900	779.14100	779.14100				0.00	0	13
ALBI On 04/11/2021 Index Future			783.47000	783.47000	788.03500	788.03500				0.00	0	
ALBI On 03/02/2022 Index Future			792.74100	792.74100	797.36200	797.36200				0.00	0	
Total ALBI Future										0.00	0	43
Total For ALBI										0.00	0	43
IGOV On 06/05/2021 Index Future			286.60500	286.60500	287.53200	287.53200			1,424,426,850.00		497	40
IGOV On 05/08/2021 Index Future			289.78800	289.78800	290.72700	290.72700			1,440,246,360.00		497	49
IGOV On 04/11/2021 Index Future			293.16600	293.16600	294.11700	294.11700			0.00		0	
IGOV On 03/02/2022 Index Future			296.70500	296.70500	297.66700	297.66700			0.00		0	
Total IGOV Future									2,864,673,210.00		994	89
Total For IGOV									2,864,673,210.00		994	89
Total for Index									2,864,673,210.00		994	1,33
JIBAR f On 19/05/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00		0	
JIBAR f On 15/06/2021 Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00		0	
JIBAR f On 21/07/2021 Jibar Future			3.70000	96.30000	3.70000	96.30000			0.00		0	
JIBAR f On 18/08/2021 Jibar Future			3.72000	96.28000	3.73000	96.27000			0.00		0	
JIBAR f On 15/09/2021 Jibar Future			3.73500	96.26500	3.73500	96.26500			0.00		0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.79000	96.21000	3.80000	96.20000			0.00		0	
JIBAR f On 15/12/2021 Jibar Future			3.89000	96.11000	3.91000	96.09000			0.00		0	
JIBAR f On 16/03/2022 Jibar Future			4.03500	95.96500	4.05500	95.94500			0.00		0	
JIBAR f On 15/06/2022 Jibar Future			4.38000	95.62000	4.42000	95.58000			0.00		0	47
JIBAR f On 21/09/2022 Jibar Future			4.54000	95.46000	4.59000	95.41000			0.00		0	
JIBAR f On 21/12/2022 Jibar Future			4.86500	95.13500	4.93000	95.07000			0.00		0	
JIBAR f On 15/03/2023 Jibar Future			5.03500	94.96500	5.11500	94.88500			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			90.69000	90.69000	90.69000	90.69000			0.00		0	4
Total 5Y STND Future									0.00		0	4

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 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										5,900,825,669.84	33,126	1,599,66
ABCPI3 On 07/12/2023 Spot Bond			3.38000	306.97016	3.38000	306.90714				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.63346				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.01300				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.15572	9.65000	103.12901				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.93598				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.65824				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.48392				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.03763				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.03921				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.56979				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN24 On 30/05/2024 Spot Bond					0.00000	102.99035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.07180				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.17785				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.75991				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.95215				0.00	0	500,000,00
Total ABFN27 SPOT										0.00	0	500,000,00
Total For ABFN27										0.00	0	500,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.49961				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.62646				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.60689				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.94345				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.46703				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.44854				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.20833				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.37121				0.00	0	40,000,00
Total ABFN35 SPOT										0.00	0	40,000,00
Total For ABFN35										0.00	0	40,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.72684				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.69912				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.06083				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.80126				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.08247				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.33146				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.58492				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.18573				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.19100				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.19482				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.50354				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.77073				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.80937				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.39273				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.40374				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.47785				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.42970				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.11680				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.51533				0.00	0	6,775,80
Total ABJ02 SPOT										0.00	0	6,775,80
Total For ABJ02										0.00	0	6,775,80
ABK12 On 20/05/2022 Spot Bond					0.00000	101.41793				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.97117				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.47000	3.47000	3.47000	147.21165				0.00	0	432,480,00
Total ABKI03 SPOT										0.00	0	432,480,00
Total For ABKI03										0.00	0	432,480,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	87.50685	100.00000	87.33279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.75000	6.75000	6.75000	140.15729				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.52673	100.00000	19.48156				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	100.66035				0.00	160,000,000	80,000,00
Total ABKS1 SPOT										0.00	160,000,000	80,000,00
Total For ABKS1										0.00	160,000,000	80,000,00
ABN61 On 31/01/2025 Spot Bond			2.35000	2.35000	2.35000	150.39696				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.61000	3.61000	3.61000	195.85785				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	223.82314				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.27500	6.27500	6.27500	103.75508				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.22000	7.22000	7.22000	118.66893				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.77500	109.35341	4.77500	109.33916				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.80500	111.80271	4.80500	111.78805		192,200,000,000.00		0.00	40,000,000	10,000,00
Total ABS15 SPOT								192,200,000,000.00		0.00	40,000,000	10,000,00
Total For ABS15								192,200,000,000.00		0.00	40,000,000	10,000,00
ABS16 On 11/11/2025 Spot Bond			6.78500	118.73476	6.78500	118.71288				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			7.99500	118.19305	7.99500	118.16746				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.24500	111.16675	5.24500	111.15111				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.47500	106.92662	7.47500	106.90530			448,500,000,000.00		60,000,000	30,000,00
Total ABS7 SPOT									448,500,000,000.00		60,000,000	30,000,00
Total For ABS7									448,500,000,000.00		60,000,000	30,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.97798	100.00000	10.95382				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.76000	319.09744	1.76000	319.04597				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.87000	171.47681	0.87000	171.45328			17,400,000,000.00		20,000,000	10,000,00
Total ABSI4 SPOT									17,400,000,000.00		20,000,000	10,000,00
Total For ABSI4									17,400,000,000.00		20,000,000	10,000,00
ABX01 On 10/07/2024 Spot Bond			10.09500	10.09500	10.09500	105.46538				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.63779				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.61826				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.59408				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.59703				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.16418				0.00	0	
Total ACL185 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 ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.61656				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.61656				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.63321				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.63321				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	159.35811				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	162.05569				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.58529				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.58136				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.56669				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.95374				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.93790				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.16490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.19584				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.02551				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.08215				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.16751				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.59513				0.00	200,000,000	50,000,00
Total AGT01 SPOT										0.00	200,000,000	50,000,00
Total For AGT01										0.00	200,000,000	50,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.83378				0.00	240,000,000	165,300,00
Total AGT02 SPOT										0.00	240,000,000	165,300,00
Total For AGT02										0.00	240,000,000	165,300,00
AGT03 On 05/06/2025 Spot Bond					0.00000	101.68595				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.96563				0.00	0	712,500,00
Total AGT04 SPOT										0.00	0	712,500,00
Total For AGT04										0.00	0	712,500,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.13242				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.13242				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.15433				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.12880				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.12758				0.00	0	400,000,00
Total AHF3A6 SPOT										0.00	0	400,000,00
Total For AHF3A6										0.00	0	400,000,00
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.14099				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.15439				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.19815				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.21149				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.04468				0.00	0	1,400,000,00
Total AHF5A1 SPOT										0.00	0	1,400,000,00
Total For AHF5A1										0.00	0	1,400,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.95933				0.00	80,000,000	20,000,00
Total AHF5A2 SPOT										0.00	80,000,000	20,000,00
Total For AHF5A2										0.00	80,000,000	20,000,00
AHF5A: On 21/08/2023 Spot Bond			5.96500	110.11949	5.96500	110.10162				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.01257				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.08354				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.99344				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.16840				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.40812				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.01250				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.08346				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.57962				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94154				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.04800				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.11895				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.72126				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.69500	109.16864	6.69500	109.14889				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.19500	109.43962	7.19500	109.41826				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.54000	95.62360	11.54000	95.59397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	172.01046	5.88000	171.96357				0.00	0	645,000,00
Total AIRL01 SPOT										0.00	0	645,000,00
Total For AIRL01										0.00	0	645,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.16350				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.42305				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.76195				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.96871				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.23791				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.88912				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.15309				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.52430				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.72064				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.13590				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			4.72000	239.12424	4.72000	239.06651				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.73500	216.01096	4.73500	215.95873				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.85000	170.22924	1.85000	170.20130			370,000,000,000.00		200,000,000	50,000,00
Total ASN137 SPOT									370,000,000,000.00		200,000,000	50,000,00
Total For ASN137									370,000,000,000.00		200,000,000	50,000,00
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.19774				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.90352				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.90885				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.89500	170.17233	1.89500	170.14418				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.16896				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.93562				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.50000	185.37051	4.50000	185.32696				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.27253				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.05885				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.69773				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	100.68407				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.47894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.88000	107.13344	4.88000	107.10702				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.53541				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.54344				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.59188				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond					0.00000	101.23054				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.39324				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.90463				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.82548				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.68212				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.53449				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.11074				0.00	120,000,000	30,000,000
Total ASN278 SPOT										0.00	120,000,000	30,000,000
Total For ASN278										0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27 On 20/08/2048 Spot Bond					0.00000	101.03384				0.00	120,000,000	30,000,00
Total ASN279 SPOT										0.00	120,000,000	30,000,00
Total For ASN279										0.00	120,000,000	30,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.00902				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.72158				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.54420				0.00	40,000,000	10,000,00
Total ASN291 SPOT										0.00	40,000,000	10,000,00
Total For ASN291										0.00	40,000,000	10,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.57942				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.74065				0.00	0	6,800,00
Total ASN310 SPOT										0.00	0	6,800,00
Total For ASN310										0.00	0	6,800,00
ASN31 On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	104.00902				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.93500	4.93500	4.93500	94.46236				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.54886				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.62632				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.23312				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.55297				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.99000	105.61795	4.99000	105.59159				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.58917				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.53536				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56522				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56471				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56471				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.90448				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.67712				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55392				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.57446				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.98553				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.68128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.68128				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.66839				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.55881				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.92373				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.64215				0.00	120,000,000	30,000,000
Total ASN399 SPOT										0.00	120,000,000	30,000,000
Total For ASN399										0.00	120,000,000	30,000,000
ASN399 On 20/12/2024 Spot Bond					0.00000	100.55490				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.65265				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.80557				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.66394				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.57473				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 17/06/2021 Spot Bond					0.00000	100.57473				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.52045				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.53698				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.70155				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.55713				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.63346				0.00	0	400,000,00
Total ASN459 SPOT										0.00	0	400,000,00
Total For ASN459										0.00	0	400,000,00
ASN46: On 17/07/2023 Spot Bond					0.00000	100.16955				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.17118				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	101.56746				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	100.77718				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	102.23101				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	101.71693				0.00	0	
Total ASN470 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 ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.98745				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.98502				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	100.74267				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	101.49993				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	101.06063				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.57233				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.68204				0.00	200,000,000	100,000,000
Total ASN480 SPOT										0.00	200,000,000	100,000,000
Total For ASN480										0.00	200,000,000	100,000,000
ASN48 On 25/05/2021 Spot Bond					0.00000	100.80703				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	101.29200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.67438				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.57038				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.73518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.71558				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.37164				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.62931				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.59750				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.59750				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.55574				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.16905	9.00000	103.15616			1,080,000,000,000.00	120,000,000	30,000,000	
Total ASN508 SPOT									1,080,000,000,000.00	120,000,000	30,000,000	
Total For ASN508									1,080,000,000,000.00	120,000,000	30,000,000	
ASN50: On 21/12/2026 Spot Bond			8.18000	102.88199	8.18000	102.86860			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			8.36000	102.94503	8.36000	102.93173			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			8.36000	102.94503	8.36000	102.93173			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	102.18687	9.10000	102.16175			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52 On 31/07/2024 Spot Bond			11.05000	102.64909	11.05000	102.61860				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.63726	11.00000	102.60691				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.86336				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.51895	10.50000	102.48996				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.51895	10.50000	102.48996				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.38465				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.97119				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.10684				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.54262	10.60000	102.51337				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.44097	10.47000	102.48294				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.50052	10.55000	102.47110				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.91265				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.02635				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	101.04894				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	101.04894				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	100.97438				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.88344				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.91712				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.03078				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.01023				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.88008				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.85300				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.86654				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.86654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.68718				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.53539				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.67522				0.00	0	7,000,000.00
Total ASN580 SPOT										0.00	0	7,000,000.00
Total For ASN580										0.00	0	7,000,000.00
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.68972				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.88608				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.70351				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.76952				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.86512				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.63324				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 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	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.35863				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.34582				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.89762	9.22000	102.18993				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.27576				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.20121				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.15436				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.07538				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.08122				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,500,000.00
Total ASN601 SPOT										0.00	0	14,500,000.00
Total For ASN601										0.00	0	14,500,000.00
ASN60 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	0	5,000,000.00
Total ASN602 SPOT									10,000,000,000,000.00	10,000,000,000	0	5,000,000.00
Total For ASN602									10,000,000,000,000.00	10,000,000,000	0	5,000,000.00
BAW21 On 24/03/2022 Spot Bond			4.96500	104.67494	4.96500	104.66099				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.88852	9.30000	100.86360				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.71733				0.00	0	
Total BAW22 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 BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.17683				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.97675				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.95543				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.40420				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.24500	100.05183	6.24500	100.03502				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.09337				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.01390				0.00	20,000,000	510,000,00
Total BAW35 SPOT										0.00	20,000,000	510,000,00
Total For BAW35										0.00	20,000,000	510,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.24774				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.48105				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.63324				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.16500	8.16500	8.16500	106.15145				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.70466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.70500	10.70500	10.70500	106.44438				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.57659				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.56611				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.55477				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.55490				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.56238				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.91571				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.65217				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.63704				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.67112				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.65165				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.67050				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.63252				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.67034				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.63328				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.67062				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.65176				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.74670				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.76465				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.76465				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.76465				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.78378				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.76533				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.09413				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.80313				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.83603				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.65000	7.65000	7.65000	102.72175				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.89533				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.27256				0.00	0	216,000,00
Total BDX31 SPOT										0.00	0	216,000,00
Total For BDX31										0.00	0	216,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.39140				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.82385				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.96500	107.92771	6.96500	107.90764				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.11707				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	99.90490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.86500	99.88728	6.86500	99.86852				961,100,000,000.00	140,000,000	70,000,00
Total BGL11 SPOT										961,100,000,000.00	140,000,000	70,000,00
Total For BGL11										961,100,000,000.00	140,000,000	70,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	102.19706				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.96500	103.95035	5.96500	103.93367				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.34817				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.81021				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.27888				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.56981				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.11149				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.93346				0.00	0	41,000,00
Total BGL19 SPOT										0.00	0	41,000,00
Total For BGL19										0.00	0	41,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	105.12306				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.95272				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID09 On 15/11/2021 Spot Bond					0.00000	101.03931				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.26290				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.70500	113.47419	5.70500	113.45655				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.63038				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.87255				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.95686				0.00	0	1,500,000,00
Total BID14 SPOT										0.00	0	1,500,000,00
Total For BID14										0.00	0	1,500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.06301				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.96647				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.28130				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.96130				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.76420				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.63680				0.00	0	
Total BNPP06 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 BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.95331				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.08405				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.47778				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.92699				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.62829				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.66022				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	100.18579				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	99.93490				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.92947				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.21510				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.23158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	99.93799				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	99.93486				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	99.93214				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.25942				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	100.47933				0.00	10,000,000,000	2,500,000,000
Total BWZJ24 SPOT										0.00	10,000,000,000	2,500,000,000
Total For BWZJ24										0.00	10,000,000,000	2,500,000,000
CBL26 On 06/05/2021 Spot Bond			4.56500	105.46267	4.56500	105.44950			730,400,000,000.00		160,000,000	40,000,000
Total CBL26 SPOT									730,400,000,000.00		160,000,000	40,000,000
Total For CBL26									730,400,000,000.00		160,000,000	40,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.97194				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.78167				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.14500	115.00468	7.14500	114.98250				0.00	0	20,000,000
Total CCT01 SPOT										0.00	0	20,000,000
Total For CCT01										0.00	0	20,000,000
CCT02 On 12/06/2024 Spot Bond			7.39500	115.95586	7.39500	115.93273				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			8.02500	111.61689	8.02500	111.59304				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.44500	106.18848	9.44500	104.65885				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.89301				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.76006				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.96240				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.21254				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.29916				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.10270				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.10923				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	103.22512				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.43033	3.14000	160.31857				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.82000	1.82000	1.82000	160.52061				0.00	0	
Total CLN198 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 CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.55249	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	100.18836				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.73500	111.00497	6.73500	110.98500				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	112.10582	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	99.83916				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.03151				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.29965				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.08171	10.98000	100.05264				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	117.89789	6.50000	113.77900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.57940				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.15940				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.14957				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN444 On 24/05/2021 Spot Bond			5.46000	105.27878	5.46000	105.26310				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			1.82000	170.26722	1.82000	170.23941				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.05000	136.67562	5.05000	136.64131				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.49000	134.57658	5.49000	134.54120				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 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	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.13736				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.16140				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	101.26112				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.16500	104.51602	6.16500	104.49878				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	101.10410				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.63039				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.89496				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.25898				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(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	
CLN47(On 29/11/2021 Spot Bond			100.00000	69.64223	100.00000	69.48640				0.00	0	
Total CLN477 SPOT										0.00	0	
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	101.18943				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.16154				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.32944				0.00	0	
Total CLN484 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 CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.66000	106.21975	5.66000	106.20347				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.17509	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.96500	106.06168	5.96500	106.04446				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.89100				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.67626				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.97578				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.36500	112.53051	6.36500	112.51135				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.09526				0.00	0	212,100,00
Total CLN497 SPOT										0.00	0	212,100,00
Total For CLN497										0.00	0	212,100,00
CLN497 On 20/05/2021 Spot Bond					0.00000	101.03041				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.26630				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.28135				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.64499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.74081				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.91866				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.79471				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.74274				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.19568	9.96000	101.16895				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.97317	10.01000	99.94635				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.05900				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.13950	9.60000	103.67225				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.73747				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.88389				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	101.11997				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	101.25435	9.20000	101.22960				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.97181				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.49719				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.50686				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.97235				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.33458				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.73747				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.62836				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.14827				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.87500	107.96009	8.87500	107.93420				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.87524				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.02876				0.00	0	
Total CLN537 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 CLN537									0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.16896			0.00	0	
Total CLN540 SPOT									0.00	0	
Total For CLN540									0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	135.27800			0.00	0	
Total CLN541 SPOT									0.00	0	
Total For CLN541									0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.92042			0.00	0	28,546,990,00
Total CLN542 SPOT									0.00	0	28,546,990,00
Total For CLN542									0.00	0	28,546,990,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.16532			0.00	0	
Total CLN545 SPOT									0.00	0	
Total For CLN545									0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.34500	108.90461	8.34500	108.88002			0.00	0	
Total CLN546 SPOT									0.00	0	
Total For CLN546									0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.39500	106.32700	8.39500	106.30325			0.00	0	
Total CLN547 SPOT									0.00	0	
Total For CLN547									0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.48500	110.90738	8.48500	110.88193			0.00	0	
Total CLN548 SPOT									0.00	0	
Total For CLN548									0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.79577			0.00	0	
Total CLN55 SPOT									0.00	0	
Total For CLN55									0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318			0.00	0	
Total CLN553 SPOT									0.00	0	
Total For CLN553									0.00	0	
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	101.19132			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.15558			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.00694				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.18719				0.00	0	8,000,000.00
Total CLN559 SPOT										0.00	0	8,000,000.00
Total For CLN559										0.00	0	8,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.54800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.22252				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.53074	10.19000	104.57111				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.34500	111.44714	8.34500	111.42198				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.81980				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.93262				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.39388				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.87897				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.14980				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 13/05/2021 Spot Bond					0.00000	101.26167				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.30678				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.57500	109.81394	8.57500	109.78848				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.21709				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.33554				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.15603				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.69917				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.68689				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.14200				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.37146				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.19629				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.86507				0.00	0	55,000,000.00
Total CLN582 SPOT										0.00	0	55,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN582										0.00	0	55,000,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.80916				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.12880				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.84129				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.23773				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.78290				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.63355				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.64818				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.79400				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.57932				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.47000	141.69583	3.47000	113.83583				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.98976				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.45683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.98976				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	103.90941				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.35061				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.71351				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.64818				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.64818				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	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.95774				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.15933				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.09421				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.27203				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	100.14706				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.00339				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	99.97498	9.32000	99.94996				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	100.06812				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.79620				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.96797				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.86499				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.48616				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.23685				0.00	0	
Total CLN617 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 CLN617									0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.66253			0.00	0	
Total CLN618 SPOT									0.00	0	
Total For CLN618									0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.84127			0.00	0	
Total CLN619 SPOT									0.00	0	
Total For CLN619									0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.99992			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.99997			0.00	0	
Total CLN621 SPOT									0.00	0	
Total For CLN621									0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.99998			0.00	0	500,000,00
Total CLN622 SPOT									0.00	0	500,000,00
Total For CLN622									0.00	0	500,000,00
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	100.02930			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.98500	107.23412	5.98500	107.21665			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.21840			0.00	0	
Total CLN626 SPOT									0.00	0	
Total For CLN626									0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.30399			0.00	0	
Total CLN627 SPOT									0.00	0	
Total For CLN627									0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.14000	62.32601	12.14000	83.37209			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.92728			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.04500	103.38056	9.04500	103.35530				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.21283				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	100.94281				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.38340				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	101.19052				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.77463				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	100.95922				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.20727				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	101.33788				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63(On 12/08/2022 Spot Bond					0.00000	101.06345				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.31857				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.12955				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.96455				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.63590				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	99.98522				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.63701				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.20727				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.88860				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.20727				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.96585				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.20727				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.70157				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.32411				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.31393				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.07100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	111.07900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.90000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.26829				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.41925				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.45209				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.49372				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.52620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.94872				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67' On 19/08/2025 Spot Bond					0.00000	101.33712				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.76420				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.04699	141.60476	4.04699	115.05263				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.04699	141.60476	4.04699	115.05338				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 18/06/2021 Spot Bond					0.00000	100.89836				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.36494				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.43911				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 02/06/2021 Spot Bond					0.00000	101.50907				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.57934				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.24285				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	101.38905				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.73367				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.55396				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.56961				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.18422				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.65857				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.67704				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.67678				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.59401				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.48412				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.59406				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.47143				0.00	0	
Total CLN693 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 CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.91461				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.38770				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.72759				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.26242				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.69393				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.39710				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.80495				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.03566				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.15423				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	80.51852				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.69739				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	85.84650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	87.22222				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.47619				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.72517				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.58015				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	82.26571				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	82.51476				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.65993				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.00182				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.58405				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58405				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58405				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.28111				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.47662				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.65332				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	80.25499				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	80.58474				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.78273				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	81.31160				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53617				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53617				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.53617				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54595				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54595				0.00	0	
Total CLN728 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 CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54595				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	83.87370				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	84.94024				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	85.59685				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	100.66639				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.31970				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	94.50681				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.34310				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.35866				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	100.97600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.05780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.15247				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,494,000,00
Total CLN742 SPOT										0.00	0	10,494,000,00
Total For CLN742										0.00	0	10,494,000,00
CLN81 On 18/04/2028 Spot Bond			7.65000	102.74282	7.65000	102.72175				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.12308				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.36500	114.11096	7.36500	114.08828				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			9.49500	111.83871	9.49500	111.81021		474,750,000,000.00		50,000,000	25,000,00	
Total COJ08 SPOT								474,750,000,000.00		50,000,000	25,000,00	
Total For COJ08								474,750,000,000.00		50,000,000	25,000,00	
COJG0 On 09/06/2024 Spot Bond			6.14500	115.20490	6.14500	115.18574				0.00	0	69,100,000,00
Total COJG01 SPOT										0.00	0	69,100,000,00
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			6.80000	104.74890	6.80000	104.72977				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.90500	102.16372	9.90500	102.13673				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			9.99500	101.07465	9.99500	101.04757				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			9.16500	9.16500	9.16500	110.23250				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CS003 On 12/08/2021 Spot Bond					0.00000	101.01456				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.59401				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.57409				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.31793				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.94788				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.96514				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.78380				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.59836				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.49580				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.80023				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.35776				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.94331				0.00	0	
Total DSY01 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 DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.95298			0.00	0	337,351,80
Total DSY02 SPOT									0.00	0	337,351,80
Total For DSY02									0.00	0	337,351,80
DSY03 On 21/11/2024 Spot Bond			8.74500	8.74500	8.74500	109.70841			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.46531			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.02144			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.91500	103.67495	5.91500	103.65828			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.28000	108.01029	6.28000	107.99185		108,191,840,000.00		17,228,000	20,524,70
Total DV23 SPOT								108,191,840,000.00		17,228,000	20,524,70
Total For DV23								108,191,840,000.00		17,228,000	20,524,70
DV23/R On 27/02/2023 Spot Bond			100.00000	31.84514	100.00000	31.77389			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.84514	100.00000	31.77389			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.83500	111.70573	5.83500	111.68798			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84663	9.69000	101.82001			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84663	9.69000	101.82001			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53000	94.68663	11.53000	94.65731			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	101.92360	10.10000	101.89586			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.92360	10.10000	101.89586			0.00	0	
Total DV29/R213 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 DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.86821			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.19479			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.16475			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.22591			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.47504			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.00637			0.00	0	200,000,00
Total DVF25 SPOT									0.00	0	200,000,00
Total For DVF25									0.00	0	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.28310			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.76242			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.74638			0.00	0	
Total DVFB21 SPOT									0.00	0	
Total For DVFB21									0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.29228			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.27824			0.00	0	
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	99.97479			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	95.08647				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	99.97310				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.09241				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.14555				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.52436	4.51000	105.51147				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.37000	104.90228	5.37000	104.88717				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.27500	110.76102	6.27500	110.74242				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98000	106.87236	4.98000	106.84596				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	94.99900	4.88000	94.97558				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	132.91797	2.25000	132.89469				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.84000	141.98365	3.77000	142.58184				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			3.78200	130.65393	3.78200	130.62561				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.82500	126.65144	3.82500	126.62384				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62000	110.32113	4.62000	110.29478				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	96.98795	4.85000	96.96412				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	132.91797	2.25000	132.89469				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	148.49669				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.12539				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.71548				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.77010				0.00	0	
Total ELN007 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 ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	112.05694				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	110.37273				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	102.52357				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	103.88195				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.20346				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	99.68954				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.06500	102.41211	9.06500	102.38702				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			11.13000	11.13000	11.13000	98.73842				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.48000	11.48000	11.48000	97.77591				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.14500	107.29886	9.14500	105.56495				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.14500	9.14500	9.14500	106.65700				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.65000	11.65000	11.65000	80.49483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.60500	10.60500	10.60500	104.02593				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.65000	11.65000	11.65000	98.51396				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.89753				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.85801				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.71977				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.74060				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.66930				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.69269				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.87736				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.90433				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.13310				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.68217				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.80489				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.82773				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.17768				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.77346				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.97162				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.04185				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.99400				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.11835				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.00356				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.05137				0.00	120,000,000	30,000,000
Total ERS25 SPOT										0.00	120,000,000	30,000,000
Total For ERS25										0.00	120,000,000	30,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.97873				0.00	0	
Total ERS26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.95575				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.09917				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.63500	109.71998	5.63500	109.70315				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	102.56623	10.00000	102.53859				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.21500	99.11455	8.21500	99.09276		501,545,466,000.00		61,052,400	2,572,734,700	
Total ES26 SPOT								501,545,466,000.00		61,052,400	2,572,734,700	
Total For ES26								501,545,466,000.00		61,052,400	2,572,734,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.56963	7.85000	100.54849				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.57500	74.43681	11.45000	75.07225		3,751,360,270,000.00		324,091,600	2,376,355,500	
Total ES33 SPOT								3,751,360,270,000.00		324,091,600	2,376,355,500	
Total For ES33								3,751,360,270,000.00		324,091,600	2,376,355,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.90441	7.50000	100.88422				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.90500	74.01389	11.90500	73.99051		1,659,456,998,000.00		139,391,600	5,296,929,200	
Total ES42 SPOT								1,659,456,998,000.00		139,391,600	5,296,929,200	
Total For ES42								1,659,456,998,000.00		139,391,600	5,296,929,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.09102	8.50000	100.06825				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.76021				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.75307				0.00	120,000,000	30,000,000

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 EXX05 SPOT										0.00	120,000,000	30,000,000
Total For EXX05										0.00	120,000,000	30,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.58915				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.18063				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.95925				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.05171				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.10083				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.98574				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.46978				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.94727				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.03461				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.86500	4.86500	4.86500	104.51245				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.88180				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB17/ On 08/01/2027 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	102.63529			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.40241			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.62473			0.00	0	426,200,00
Total FRB23 SPOT									0.00	0	426,200,00
Total For FRB23									0.00	0	426,200,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.42202			0.00	120,000,000	30,000,00
Total FRB24 SPOT									0.00	120,000,000	30,000,00
Total For FRB24									0.00	120,000,000	30,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.15834			0.00	160,000,000	50,000,00
Total FRB25 SPOT									0.00	160,000,000	50,000,00
Total For FRB25									0.00	160,000,000	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.96585			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.84500	109.52139	8.84500	109.49535			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.28840			0.00	1,000,000,000	1,520,000,00
Total FRB28 SPOT									0.00	1,000,000,000	1,520,000,00
Total For FRB28									0.00	1,000,000,000	1,520,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	100.14710			0.00	0	100,000,00
Total FRB29 SPOT									0.00	0	100,000,00
Total For FRB29									0.00	0	100,000,00
FRB30 On 19/04/2026 Spot Bond			8.04500	100.66229	8.04500	100.64060		321,800,000,000.00		40,000,000	10,000,00
Total FRB30 SPOT								321,800,000,000.00		40,000,000	10,000,00
Total For FRB30								321,800,000,000.00		40,000,000	10,000,00
FRBI22 On 31/01/2022 Spot Bond			0.87500	171.47041	0.87500	171.44685			0.00	0	
Total FRBI22 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 FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.22000	315.59352	2.22000	315.53867			44,400,000,000.00	20,000,000	10,000,00
Total FRBI23 SPOT									44,400,000,000.00	20,000,000	10,000,00
Total For FRBI23									44,400,000,000.00	20,000,000	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.31500	2.31500	2.31500	150.58557			185,200,000,000.00	80,000,000	40,000,00
Total FRBI25 SPOT									185,200,000,000.00	80,000,000	40,000,00
Total For FRBI25									185,200,000,000.00	80,000,000	40,000,00
FRBI28 On 31/03/2028 Spot Bond			3.56000	196.51059	3.56000	196.46938			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	104.42125			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.17568			96,400,000,000.00	20,000,000	10,000,00
Total FRBI33 SPOT									96,400,000,000.00	20,000,000	10,000,00
Total For FRBI33									96,400,000,000.00	20,000,000	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.56000	84.56774	5.56000	84.54549			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.07000	93.29532	5.07000	93.27185			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.15000	6.15000	6.15000	81.05291			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.23000	6.23000	6.23000	80.26320			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			3.65000	3.65000	3.65000	143.58206			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.64501				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			1.93000	170.12807	1.93000	170.09977				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.79000	169.04679	2.79000	169.01471				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.39505				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.69345				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	101.89048				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.98996				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	103.33101				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	99.97017				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.30180				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.96815				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.64298				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.18894				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	101.56513				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.61449				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.26467				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.56181				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.77341				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.12011				0.00	0	
Total FRC296 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 FRC296									0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.13978			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.74058			0.00	0	40,000,00
Total FRC299 SPOT									0.00	0	40,000,00
Total For FRC299									0.00	0	40,000,00
FRC30 On 25/04/2023 Spot Bond					0.00000	101.57867			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.83687			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.14992			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.44327			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.85780			0.00	0	
Total FRC306 SPOT									0.00	0	
Total For FRC306									0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.86471			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.55004			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.63116			0.00	0	
Total FRC310 SPOT									0.00	0	
Total For FRC310									0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.69177			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	98.87459			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.74452				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.96974				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.25787				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.69162				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.70734				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.63785				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.32667				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.00079				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.40259				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.89239				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.13273				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.18890				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.05029				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	108.16269				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.36209				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.78321				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.33183				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.52259				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.81657				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.94045				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.57449				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.20293				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	101.20951				0.00	0	
Total FRC345 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 FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.74217				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.77924				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	99.96554				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.96745				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	99.97084				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.03371				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.41232				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	99.96691				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.44642				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	99.96685				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	99.96752				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	99.96707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	99.97699				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.77258				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	99.96840				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.96885				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.42883				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.74872				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.33098				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.34814				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	169.29118				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.51000	2.51000	2.51000	169.36671				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	169.39191				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.43000	99.45732	4.43000	99.43420			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	108.53391	4.78000	108.50744			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.23043			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.85892			0.00	0	
Total FRJ21 SPOT									0.00	0	
Total For FRJ21									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.50294			0.00	0	
Total FRJ22 SPOT									0.00	0	
Total For FRJ22									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.18455			0.00	0	400,000,00
Total FRJ23 SPOT									0.00	0	400,000,00
Total For FRJ23									0.00	0	400,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.05494			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.06375			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.04722			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.49324			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.91824			0.00	4,000,000,000	2,000,000,00
Total FRJ29 SPOT									0.00	4,000,000,000	2,000,000,00
Total For FRJ29									0.00	4,000,000,000	2,000,000,00
FRS10 On 15/01/2024 Spot Bond			4.25800	4.25800	4.25800	97.34342			0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	109.64363				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.53962				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.06154				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	107.69101	4.84000	107.66457				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.67000	217.38664	4.67000	217.33442				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.98000	105.75464	4.98000	105.72829				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.69815				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.20000	145.92892	3.20000	145.89959				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	125.06052	3.70500	125.03366				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.78000	108.53391	4.78000	108.50744				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.82000	214.22800	4.82000	214.17568				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.87000	213.18751	4.87000	213.13518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.73000	119.00132	2.73000	148.36672				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.90000	212.56620	4.90000	212.51385				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.98000	105.75464	4.98000	105.72829				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.31000	187.56302	4.31000	187.51991				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.73000	96.06950	5.73000	96.04363				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.20000	188.84586	4.20000	188.80299				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.26000	188.14490	4.26000	188.10191				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.41000	202.33392	5.41000	202.28132				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.68000	96.68074	5.68000	96.65483				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.72829				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.96000	106.02868	4.96000	106.00231				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.07000	190.37483	4.07000	190.33229				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.18000	206.87225	5.18000	206.81977				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.20000	188.84586	4.20000	188.80299				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.20000	188.84586	4.20000	188.80299				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.49000	185.48518	4.49000	185.44165				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.50000	144.37997	3.50000	144.34977				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.63000	170.50798	1.63000	170.48104				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.55000	184.79840	4.55000	184.75474				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.59000	184.34216	4.59000	184.29841				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.47000	144.53401	3.47000	144.50389				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.06500	190.43391	4.06500	190.39139				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	184.18453				0.00	0	
Total FRS153 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 FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.51409				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.83247				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.17698				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.19482				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.64262				0.00	120,000,000	30,000,00
Total FRS180 SPOT										0.00	120,000,000	30,000,00
Total For FRS180										0.00	120,000,000	30,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.50779				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	157.68640				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	174.48646				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	146.79873				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	162.65642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	39.30756				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.10324				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.27153				0.00	120,000,000	30,000,000
Total FRS199 SPOT										0.00	120,000,000	30,000,000
Total For FRS199										0.00	120,000,000	30,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.16592				0.00	120,000,000	30,000,000
Total FRS200 SPOT										0.00	120,000,000	30,000,000
Total For FRS200										0.00	120,000,000	30,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.93734				0.00	120,000,000	30,000,000
Total FRS201 SPOT										0.00	120,000,000	30,000,000
Total For FRS201										0.00	120,000,000	30,000,000
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	100.21639				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.01006				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.49618				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	100.62774				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	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.57449				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	99.94958				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.17105				0.00	0	
Total FRS230 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 FRS230										0.00	0	
FRS23 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	
FRS23 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	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.74589				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	107.29696				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	107.00023				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.34366				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.06296				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.25816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.88560				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.37859				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.22451				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	99.97699				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	99.97693				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 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	
FRS253 On 31/01/2022 Spot Bond					0.00000	99.97710				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.78949				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

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 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	98.29397				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.11932				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.81396				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.59656				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	317.05759				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	319.09744	1.76000	319.04597				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	319.04597				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.87000	171.47681	0.87000	171.45328				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.87000	171.47681	0.87000	171.45328				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.24104				0.00	0	
Total FRS62 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 FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	101.59259	4.68000	101.56809				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	72.67534	4.19000	109.05075				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	148.95113				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	147.46880				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	311.03648				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.74500	4.74500	4.74500	106.46726				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.09500	119.02265	6.09500	119.00302				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.64500	113.80342	6.64500	113.78286				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.17500	111.01150	7.17500	110.99012		3,356,479,350,000.00		467,802,000	116,961,900	
Total FRX26 SPOT								3,356,479,350,000.00		467,802,000	116,961,900	
Total For FRX26								3,356,479,350,000.00		467,802,000	116,961,900	
FRX27 On 07/03/2027 Spot Bond			7.28500	115.09906	7.28500	115.07669		582,800,000,000.00		80,000,000	40,000,000	
Total FRX27 SPOT								582,800,000,000.00		80,000,000	40,000,000	
Total For FRX27								582,800,000,000.00		80,000,000	40,000,000	
FRX28 On 26/07/2028 Spot Bond			7.65500	116.08913	7.65500	116.06504			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			8.89500	107.46998	8.89500	107.44415		1,245,300,000,000.00		140,000,000	70,000,000	

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 FRX30 SPOT									1,245,300,000,000.00	140,000,000	70,000,000
Total For FRX30									1,245,300,000,000.00	140,000,000	70,000,000
FRX31 On 21/02/2031 Spot Bond			9.21000	103.58101	9.21000	103.55525			6,078,600,000,000.00	660,000,000	430,000,000
Total FRX31 SPOT									6,078,600,000,000.00	660,000,000	430,000,000
Total For FRX31									6,078,600,000,000.00	660,000,000	430,000,000
FRX32 On 31/03/2032 Spot Bond			9.33000	108.86058	9.33000	108.83345			1,679,400,000,000.00	180,000,000	90,000,000
Total FRX32 SPOT									1,679,400,000,000.00	180,000,000	90,000,000
Total For FRX32									1,679,400,000,000.00	180,000,000	90,000,000
FRX45 On 14/04/2045 Spot Bond			11.00500	75.11086	11.00500	75.08888			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.75714			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.20308			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.90250			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.80839			0.00	0	0
Total FS7A1 SPOT									0.00	0	0
Total For FS7A1									0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.85810			0.00	0	0
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.88827			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.89715			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.03605			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									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
GBL05 On 07/11/2022 Spot Bond					0.00000	99.47121				0.00	0	140,000,00
Total GBL05 SPOT										0.00	0	140,000,00
Total For GBL05										0.00	0	140,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.83744				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.08955				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.87803				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.14428				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.06379				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55000	112.70874	3.55000	112.68507				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.95153				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.11855				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.93712				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.21286				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.84500	110.08742	5.84500	110.07009				0.00	0	
Total GRT17 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 GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.24699				0.00	800,000,000	800,000,000
Total GRT19 SPOT										0.00	800,000,000	800,000,000
Total For GRT19										0.00	800,000,000	800,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.14450				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.79500	103.17762	8.79500	103.15335				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.17081				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.21021				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.62884				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.04597				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.58294				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.15406				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.64552				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67215				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.35019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.80957				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.13479				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.38744				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.63709				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.68486				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.41193				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.97308				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.69010				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.76013				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.94510				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.56755				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT46 On 24/06/2021 Spot Bond					0.00000	100.53924				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.08336				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.09053				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.43817				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.43170				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.34420				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.89007				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.38096				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.81923				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.02992				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.65362				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.82987				0.00	0	
Total HILB09 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 HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.29100				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.92665				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.78898				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.75772				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.44005				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.41335				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.40579				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	314.53675	2.36000	314.48085				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.71000	2.71000	2.71000	319.13959				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.10500	103.23751	10.10500	103.20940			404,200,000,000.00		40,000,000	20,000,00
Total HWAY30 SPOT									404,200,000,000.00		40,000,000	20,000,00
Total For HWAY30									404,200,000,000.00		40,000,000	20,000,00
HWAY3 On 28/02/2033 Spot Bond			4.76000	77.84870	4.76000	99.02951			0.00		0	11,300,000,00
Total HWAY33 SPOT									0.00		0	11,300,000,00
Total For HWAY33									0.00		0	11,300,000,00
HWAY3 On 31/07/2034 Spot Bond			11.55000	86.79704	11.55000	86.77012			808,500,000,000.00		70,000,000	12,620,000,00

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 HWAY34 SPOT									808,500,000,000.00	70,000,000	12,620,000,00
Total For HWAY34									808,500,000,000.00	70,000,000	12,620,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.26757	100.00000	11.24235			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.59000	86.07704	11.59000	86.05025			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	11.26649	100.00000	11.24127			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	100.32482			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.13148			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.81752			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.06500	151.96670	2.05000	152.02261			162,914,045,000,000.00	78,893,000,000	341,846,700,00
Total I2025 SPOT									162,914,045,000,000.00	78,893,000,000	341,846,700,00
Total For I2025									162,914,045,000,000.00	78,893,000,000	341,846,700,00
I2029 On 31/03/2029 Spot Bond			3.08000	111.21319	3.08000	111.19130			33,547,976,000,000.00	10,892,200,000	173,905,100,00
Total I2029 SPOT									33,547,976,000,000.00	10,892,200,000	173,905,100,00
Total For I2029									33,547,976,000,000.00	10,892,200,000	173,905,100,00
I2033 On 28/02/2033 Spot Bond			3.93000	104.67470	3.93000	104.65177			297,721,866,000,000.00	75,756,200,000	189,257,932,40
Total I2033 SPOT									297,721,866,000,000.00	75,756,200,000	189,257,932,40
Total For I2033									297,721,866,000,000.00	75,756,200,000	189,257,932,40
I2038 On 31/01/2038 Spot Bond			4.11000	118.50430	4.08000	118.94896			137,072,786,730,000.00	33,351,043,000	339,379,017,60
Total I2038 SPOT									137,072,786,730,000.00	33,351,043,000	339,379,017,60
Total For I2038									137,072,786,730,000.00	33,351,043,000	339,379,017,60
I2046 On 31/03/2046 Spot Bond			4.04000	108.79149	4.04000	108.76726			312,016,068,000,000.00	77,231,700,000	490,111,689,40
Total I2046 SPOT									312,016,068,000,000.00	77,231,700,000	490,111,689,40
Total For I2046									312,016,068,000,000.00	77,231,700,000	490,111,689,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.12000	110.89436	4.07000	111.91669			445,329,976,000,000.00	108,089,800,000	257,914,529,40
Total I2050 SPOT									15,329,976,000,000.00	108,089,800,000	257,914,529,40
Total For I2050									15,329,976,000,000.00	108,089,800,000	257,914,529,40
IBL101 On 24/05/2022 Spot Bond			5.68000	5.68000	5.68000	107.36042			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.57765			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.48000	313.63446	2.48000	313.57772			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.87059			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.05227			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.91139			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.98870			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.45658			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.00196			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.22514			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.89917			0.00	0	
Total IBL129 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 IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.14020				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.11465				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.86355				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.28054				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.96786				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.90582				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.77362				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70428				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.86609				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.86163				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.55991				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.34932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.77145				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.80529				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.22529				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.88235				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.11043				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.08505				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.08783				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	101.08589				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.11502				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.19532				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.20045				0.00	500,000,000	52,500,000,00
Total IBL162 SPOT										0.00	500,000,000	52,500,000,00
Total For IBL162										0.00	500,000,000	52,500,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.20769				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.95000	0.95000	0.95000	171.35051				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.33500	111.91970	6.33500	111.90041				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.08685				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.27000	170.96576	1.27000	170.94042		203,200,000,000.00		0.00	160,000,000	40,000,00
Total IBL67 SPOT								203,200,000,000.00		0.00	160,000,000	40,000,00
Total For IBL67								203,200,000,000.00		0.00	160,000,000	40,000,00
IBL78 On 25/11/2022 Spot Bond			4.75500	112.19599	4.75500	112.18143				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.03113				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.56500	104.88453	4.56500	104.87144				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	99.43886	100.00000	99.18191				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.00247				0.00	160,000,000	40,000,00
Total IBL89 SPOT										0.00	160,000,000	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
Total For IBL89										0.00	160,000,000	40,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.09755				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.47483				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.04500	108.69411	8.04500	108.67043				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.03000	112.47922	10.03000	112.69350				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.80557				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.61500	113.83387	8.61500	113.80750				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.00320				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.02242				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.89096				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.56421				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.16238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.64790				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.13062				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.57015				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.00218				0.00	40,000,000	20,000,000
Total IDCG22 SPOT										0.00	40,000,000	20,000,000
Total For IDCG22										0.00	40,000,000	20,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.08895				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.65309				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.49500	107.15718	7.49500	107.13552				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	100.55023				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.42616				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.72053				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	100.07887				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.86215				0.00	0	500,000,00
Total INLV07 SPOT										0.00	0	500,000,00
Total For INLV07										0.00	0	500,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.09474				0.00	0	216,500,00
Total INLV08 SPOT										0.00	0	216,500,00
Total For INLV08										0.00	0	216,500,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.65247				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.54489				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.55466				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.29854				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.99629				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.20411				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.19142				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.14776				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.16886				0.00	0	
Total IPF27 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 IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.50556				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.88217				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.41486				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70543				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.90731				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.10557				0.00	3,940,000,000	1,970,000,000
Total IPFG01 SPOT										0.00	3,940,000,000	1,970,000,000
Total For IPFG01										0.00	3,940,000,000	1,970,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.66616	2.75000	100.65857				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	180.18222	4.96000	180.13767				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.36120				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.61649				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.79340				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	168.28943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.84172				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.69500	102.67320	7.69500	102.65224				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.83846				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.70000	7.70000	7.70000	108.04113				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.95886				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.87000	170.20394	1.87000	170.17592			37,400,000,000.00	20,000,000	10,000,00	
Total IV045 SPOT									37,400,000,000.00	20,000,000	10,000,00	
Total For IV045									37,400,000,000.00	20,000,000	10,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	102.33331			0.00	444,000,000	222,000,00	
Total IV046 SPOT									0.00	444,000,000	222,000,00	
Total For IV046									0.00	444,000,000	222,000,00	
IV050 On 26/06/2024 Spot Bond					0.00000	103.66859			0.00	0	0	
Total IV050 SPOT									0.00	0	0	
Total For IV050									0.00	0	0	
IV19A On 31/03/2028 Spot Bond			4.86000	181.29588	4.86000	181.25153			0.00	0	0	
Total IV19A SPOT									0.00	0	0	
Total For IV19A									0.00	0	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.44355			0.00	0	0	
Total IVC034 SPOT									0.00	0	0	
Total For IVC034									0.00	0	0	
IVC040 On 24/07/2021 Spot Bond			10.86500	102.06223	10.86500	102.03263			0.00	0	0	
Total IVC040 SPOT									0.00	0	0	
Total For IVC040									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
IVC094 On 06/12/2021 Spot Bond			6.18000	106.95898	6.18000	106.94110				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.49951				0.00	444,000,000	192,000,000
Total IVC097 SPOT										0.00	444,000,000	192,000,000
Total For IVC097										0.00	444,000,000	192,000,000
IVC103 On 29/06/2021 Spot Bond					0.00000	100.51170				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.50357				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.20630				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.83000	104.55101	5.83000	104.53437				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.72326				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.26993				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.10073				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.28497				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.95989				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.57404				0.00	0	
Total IVC140 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 IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.83539				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.30864				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.38105				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.52555				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.06068				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.02403				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.90174				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.03280				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.66396				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.58677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.15311				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.82037				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.43032				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.31179				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.04073				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.11472				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.67188				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.53778				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.60862	7.40000	102.58814				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.85694				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.96662				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	101.09430				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.66326				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				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	99.84872				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	99.76753				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	99.69028				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.61315				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	99.53613				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.48120				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				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	99.37489				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	99.29730				0.00	0	
Total IVZ048 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 IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.21983				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	99.14249				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										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	100.69678				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.68938				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.66500	102.25725	5.66500	102.24180				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.98009				0.00	120,000,000	30,000,000
Total KAP012 SPOT										0.00	120,000,000	30,000,000
Total For KAP012										0.00	120,000,000	30,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	99.98949				0.00	5,000,000,000	2,500,000,000
Total KAP013 SPOT										0.00	5,000,000,000	2,500,000,000
Total For KAP013										0.00	5,000,000,000	2,500,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.13116				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.84213				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.69606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.14333				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.21897				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.00081				0.00	10,000,000,000	5,000,000,000
Total KAP11 SPOT										0.00	10,000,000,000	5,000,000,000
Total For KAP11										0.00	10,000,000,000	5,000,000,000
KW01 On 31/10/2027 Spot Bond			8.58500	124.07146	8.58500	124.04266				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.67417				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.52496				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.64500	107.70885	6.64500	107.68950				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.71302				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.66500	105.27988	8.66500	105.25549				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.53692				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.17500	97.33065	12.17500	97.29887				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK29 On 07/06/2023 Spot Bond			9.71500	103.79712	9.71500	103.77007				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.59646				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.08480				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.21428				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.35518				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.09006				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.65728				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.72907				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.56950				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.17500	106.12295	6.17500	106.10531				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.43738				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.86611				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.43866				0.00	0	211,500,00
Total LGL09 SPOT										0.00	0	211,500,00
Total For LGL09										0.00	0	211,500,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.62310				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.84841				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.88618				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.50779				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.96013				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.28692				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.32079				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.46772				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.95038				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.97700				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.88576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.09341				0.00	0	500,000,00
Total MBF061 SPOT										0.00	0	500,000,00
Total For MBF061										0.00	0	500,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.91587				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.83961				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.65413				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.82182				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.88877				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76556				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.87451				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.58303				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	100.85866				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.20229				0.00	0	300,000,00
Total MBP046 SPOT										0.00	0	300,000,00
Total For MBP046										0.00	0	300,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.80916				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.39813				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.40628				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.26792				0.00	200,000,000	550,000,00
Total MBP050 SPOT										0.00	200,000,000	550,000,00
Total For MBP050										0.00	200,000,000	550,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.72656				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.43477				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.52500	7.52500	7.52500	115.94832				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.46500	108.89528	5.46500	108.87907				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	101.63818				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.16503				0.00	0	218,400,00
Total MMIG07 SPOT										0.00	0	218,400,00

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 MMIG07									0.00	0	218,400,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.50244			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.14500	108.63548	8.14500	108.61165		1,303,200,000,000.00	160,000,000	40,000,00	
Total MML02 SPOT								1,303,200,000,000.00	160,000,000	40,000,00	
Total For MML02								1,303,200,000,000.00	160,000,000	40,000,00	
MML03 On 15/03/2028 Spot Bond					0.00000	101.10491			0.00	0	
Total MML03 SPOT								0.00	0		
Total For MML03								0.00	0		
MML04 On 15/03/2028 Spot Bond			8.39500	98.72920	8.39500	98.71005			0.00	0	
Total MML04 SPOT								0.00	0		
Total For MML04								0.00	0		
MTN07 On 13/07/2022 Spot Bond					0.00000	100.23514			0.00	0	
Total MTN07 SPOT								0.00	0		
Total For MTN07								0.00	0		
MTN09 On 11/10/2022 Spot Bond					0.00000	100.11048			0.00	240,000,000	90,000,00
Total MTN09 SPOT								0.00	240,000,000	90,000,00	
Total For MTN09								0.00	240,000,000	90,000,00	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.87551			0.00	0	
Total MTN10 SPOT								0.00	0		
Total For MTN10								0.00	0		
MTN11 On 04/06/2021 Spot Bond					0.00000	100.74536			0.00	0	
Total MTN11 SPOT								0.00	0		
Total For MTN11								0.00	0		
MTN12 On 04/06/2023 Spot Bond					0.00000	101.23616			0.00	0	
Total MTN12 SPOT								0.00	0		
Total For MTN12								0.00	0		
MTN13 On 04/06/2025 Spot Bond					0.00000	98.95653			0.00	0	
Total MTN13 SPOT								0.00	0		
Total For MTN13								0.00	0		
MTN14 On 10/05/2022 Spot Bond					0.00000	101.09106			0.00	0	
Total MTN14 SPOT								0.00	0		
Total For MTN14								0.00	0		
MTN15 On 10/05/2024 Spot Bond					0.00000	101.13312			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.58349			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.76580			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.99881			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.75453			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.56746			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.83464			0.00	0	1,060,000,00
Total MTN21 SPOT									0.00	0	1,060,000,00
Total For MTN21									0.00	0	1,060,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.98405			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.09500	102.71463	8.09500	102.69212			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.98265			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.18121			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	600,000,00
Total MTNC23 SPOT								10,000,000,000,000.00		400,000,000	600,000,00
Total For MTNC23								10,000,000,000,000.00		400,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2021 Spot Bond					0.00000	100.99454				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.99454				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.06548				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.06542				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.32157				0.00	3,960,000	990,00
Total N6C26 SPOT										0.00	3,960,000	990,00
Total For N6C26										0.00	3,960,000	990,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.11955				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.58437				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.75050				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.41778				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.50895				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.65268				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.77469				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.88675				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.64500	107.50990	5.64500	107.49337			56,450,000,000,000.00	10,000,000,000	5,000,000,00	
Total NAM01 SPOT									56,450,000,000,000.00	10,000,000,000	5,000,000,00	
Total For NAM01									56,450,000,000,000.00	10,000,000,000	5,000,000,00	
NAM03 On 01/08/2023 Spot Bond			6.26500	110.28014	6.26500	110.26135			62,650,000,000,000.00	10,000,000,000	5,000,000,00	
Total NAM03 SPOT									62,650,000,000,000.00	10,000,000,000	5,000,000,00	
Total For NAM03									62,650,000,000,000.00	10,000,000,000	5,000,000,00	
NAM04 On 01/08/2026 Spot Bond			9.02500	108.60834	9.02500	108.58186			0.00	0		
Total NAM04 SPOT									0.00	0		
Total For NAM04									0.00	0		
NBG01 On 29/04/2022 Spot Bond					0.00000	100.09232			0.00	0		
Total NBG01G SPOT									0.00	0		
Total For NBG01G									0.00	0		
NBG02 On 30/04/2024 Spot Bond					0.00000	100.11225			0.00	0		
Total NBG02G SPOT									0.00	0		
Total For NBG02G									0.00	0		
NBG03 On 30/04/2026 Spot Bond					0.00000	99.97398			0.00	0		
Total NBG03G SPOT									0.00	0		
Total For NBG03G									0.00	0		
NBG04 On 25/10/2022 Spot Bond					0.00000	100.23911			0.00	0		
Total NBG04G SPOT									0.00	0		
Total For NBG04G									0.00	0		
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02486			0.00	0		
Total NBG05G SPOT									0.00	0		
Total For NBG05G									0.00	0		
NBK13 On 19/03/2024 Spot Bond			5.83000	111.30370	5.83000	111.28631			0.00	0		
Total NBK13A SPOT									0.00	0		
Total For NBK13A									0.00	0		
NBK14 On 25/06/2021 Spot Bond			4.71500	103.88012	4.71500	103.86679			0.00	0		
Total NBK14A SPOT									0.00	0		
Total For NBK14A									0.00	0		
NBK15 On 11/02/2022 Spot Bond			5.13000	104.64527	5.13000	104.63064			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.39500	112.07035	6.39500	112.05087				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.91500	112.79408	6.91500	112.77314				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.66000	108.08888	5.66000	108.07231				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.90500	118.84770	6.90500	118.82554			4,419,200,000.00		640,000	160,00
Total NBK20A SPOT									4,419,200,000.00		640,000	160,00
Total For NBK20A									4,419,200,000.00		640,000	160,00
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.52837				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.94500	115.84652	7.94500	115.82159			317,800,000,000.00		40,000,000	20,000,00
Total NBK21A SPOT									317,800,000,000.00		40,000,000	20,000,00
Total For NBK21A									317,800,000,000.00		40,000,000	20,000,00
NBK22/ On 19/11/2022 Spot Bond			4.75500	112.35084	4.75500	112.33625				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.63000	120.46458	6.63000	120.44288			4,243,200,000.00		640,000	160,00
Total NBK23A SPOT									4,243,200,000.00		640,000	160,00
Total For NBK23A									4,243,200,000.00		640,000	160,00
NBK24/ On 19/11/2027 Spot Bond			7.67000	121.43124	7.67000	121.40600				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond					0.00000	101.08758				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.24000	5.24000	5.24000	111.27296				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	104.15413				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	32.84408	100.00000	32.77059				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.89909				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.85500	118.70781	7.85500	118.68255				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.16000	112.59477	5.16000	112.57893				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.01500	117.63398	7.01500	117.61158				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.61500	112.02219	5.61500	112.00506				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.29000	114.07094	5.29000	114.05449				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.60159				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.17067				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.04085				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.72957				0.00	0	
Total NBK36B 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 NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.20973				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.82000	9.82000	9.82000	72.03760				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.07616				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.70056				0.00	120,000,000	30,000,00
Total NBK42B SPOT										0.00	120,000,000	30,000,00
Total For NBK42B										0.00	120,000,000	30,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.84964				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.91351				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.05727				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.50911				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.08537				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.80508				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.13089				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.23166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.41723				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.45016				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.95386				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.08466				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.93684				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.02414				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.30786				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.01945				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.29385				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.87284				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.17139				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.18537				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57455				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			8.99000	105.30932	8.99000	105.28416				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56966				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.02500	104.77714	9.02500	104.75201				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57455				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58226				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59203				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.25211				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.78236				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.73308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.08377				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.97824				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.39578				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.72481				0.00	0	2,135,000,00
Total NGL04 SPOT										0.00	0	2,135,000,00
Total For NGL04										0.00	0	2,135,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.24082				0.00	0	550,000,00
Total NGL05 SPOT										0.00	0	550,000,00
Total For NGL05										0.00	0	550,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.09400				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.04732				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.93404				0.00	160,000,000	40,000,00
Total NGL08 SPOT										0.00	160,000,000	40,000,00
Total For NGL08										0.00	160,000,000	40,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.18149				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.05484				0.00	160,000,000	40,000,00
Total NGLT1B SPOT										0.00	160,000,000	40,000,00
Total For NGLT1B										0.00	160,000,000	40,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.74583				0.00	870,000,000	1,870,000,00
Total NGT103 SPOT										0.00	870,000,000	1,870,000,00
Total For NGT103										0.00	870,000,000	1,870,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	103.48128				0.00	200,000,000	130,000,000
Total NGT104 SPOT										0.00	200,000,000	130,000,000
Total For NGT104										0.00	200,000,000	130,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.09086				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.13291				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.22432				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.13749				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	106.23918	13.50000	106.20008				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.89922				0.00	0	2,448,599,600
Total NHM007 SPOT										0.00	0	2,448,599,600
Total For NHM007										0.00	0	2,448,599,600
NHM00 On 26/04/2022 Spot Bond					0.00000	100.03850				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.99981				0.00	0	7,310,000,000
Total NHM011 SPOT										0.00	0	7,310,000,000
Total For NHM011										0.00	0	7,310,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.70980				0.00	0	190,830,000,000
Total NHM012 SPOT										0.00	0	190,830,000,000
Total For NHM012										0.00	0	190,830,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.37693				0.00	0	190,830,000,000
Total NHM014 SPOT										0.00	0	190,830,000,000
Total For NHM014										0.00	0	190,830,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.84878				0.00	0	
Total NHM015 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 NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.64826				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.19789				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.27674				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.26141				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	213.13518				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	196.34690				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	147.96980				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.38000	3.38000	3.38000	108.80287				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	107.80449				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	147.41618				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.69889	3.45000	196.65810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	145.38085				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	200.74843				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	198.97789	3.36000	198.93723				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	106.23477	4.94500	106.20840				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.14959				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.74681				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.68707				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.55936				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.70177				0.00	120,000,000	30,000,000
Total NN022 SPOT										0.00	120,000,000	30,000,000
Total For NN022										0.00	120,000,000	30,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.84866				0.00	120,000,000	30,000,000
Total NN023 SPOT										0.00	120,000,000	30,000,000
Total For NN023										0.00	120,000,000	30,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.98109				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.62691				0.00	80,000,000	20,000,000
Total NN034 SPOT										0.00	80,000,000	20,000,000
Total For NN034										0.00	80,000,000	20,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.28445				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.92366				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.95028				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.01221				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.27217				0.00	120,000,000	30,000,000
Total NN040 SPOT										0.00	120,000,000	30,000,000
Total For NN040										0.00	120,000,000	30,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	140.98424				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.31181				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.77875				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.12469				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.72086				0.00	0	
Total NN05 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 NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.21508				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.60984				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.22023				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.68024				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.48216				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.75926				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.64429				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.92450				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.21000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.72000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	110.42000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	109.56510				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.42734				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.92343				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.61508				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.17930				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 10/05/2021 Spot Bond					0.00000	101.02358				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.95543				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/05/2021 Spot Bond					0.00000	100.91981				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	100.23907				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	109.42734				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			4.82500	4.82500	4.82500	100.10575				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.32437				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.45038				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.68874				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.43774				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.98392				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.98577				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.92355				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.74185				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.76277				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.05674				0.00	0	
Total NQ1B20 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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.01231				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.82149				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.91580				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84802				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.33500	108.32009	6.33500	108.30143				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.61000	198.96533	2.61000	198.92862				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.26500	121.04117	9.26500	121.01105			138,975,000,000,000.00	15,000,000,000	5,000,000,00	
Total NRA028 SPOT									138,975,000,000,000.00	15,000,000,000	5,000,000,00	
Total For NRA028									138,975,000,000,000.00	15,000,000,000	5,000,000,00	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.29725	100.00000	17.25874			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	100.90826				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.09684				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.93535				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.42087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.65563				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.66452				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67916				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	100.74693				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.07587				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	100.60063				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.67173				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.50500	105.25818	5.50500	105.24265				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.20500	113.72704	7.20500	113.70517				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			5.69500	108.13950	5.69500	108.12301				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			7.53000	115.41629	7.53000	115.39311				0.00	0	850,000,00
Total OML10 SPOT										0.00	0	850,000,00
Total For OML10										0.00	0	850,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.69253				0.00	80,000,000	40,000,00
Total OML11 SPOT										0.00	80,000,000	40,000,00
Total For OML11										0.00	80,000,000	40,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.44447				0.00	240,000,000	120,000,00
Total OML12 SPOT										0.00	240,000,000	120,000,00
Total For OML12										0.00	240,000,000	120,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.76516				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.73227				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.92569				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.29320				0.00	80,000,000	40,000,00
Total PMM53 SPOT										0.00	80,000,000	40,000,00
Total For PMM53										0.00	80,000,000	40,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	99.87744				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.89241				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.97697				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.10113				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.11886				0.00	0	
Total PRE2C1 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	Op Interr
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.13659			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.25500	118.51757	7.24500	118.54421		939,251,298,509,500.00	2,472,674,196,900	3,270,459,711,900	
Total R186 SPOT								19,251,298,509,500.00	472,674,196,900	270,459,711,900	
Total For R186								19,251,298,509,500.00	472,674,196,900	270,459,711,900	
R197 On 07/12/2023 Spot Bond			1.41000	321.79631	1.41000	321.74744		5,525,085,000,000.00	3,918,500,000	168,779,050,000	
Total R197 SPOT								5,525,085,000,000.00	3,918,500,000	168,779,050,000	
Total For R197								5,525,085,000,000.00	3,918,500,000	168,779,050,000	
R202 On 07/12/2033 Spot Bond			3.87000	235.21772	3.87000	235.16631		165,404,128,176,000.00	42,740,084,800	146,110,300,000	
Total R202 SPOT								165,404,128,176,000.00	42,740,084,800	146,110,300,000	
Total For R202								165,404,128,176,000.00	42,740,084,800	146,110,300,000	
R2023 On 28/02/2023 Spot Bond			4.68000	106.59795	4.66500	106.61164		465,289,484,980,000.00	1,167,796,898,500	1,175,370,920,100	
Total R2023 SPOT								465,289,484,980,000.00	1,167,796,898,500	1,175,370,920,100	
Total For R2023								465,289,484,980,000.00	1,167,796,898,500	1,175,370,920,100	
R2030 On 31/01/2030 Spot Bond			9.10500	95.35130	9.10500	95.32785		902,255,361,277,000.00	1,636,711,187,400	2,871,919,931,900	
Total R2030 SPOT								902,255,361,277,000.00	1,636,711,187,400	2,871,919,931,900	
Total For R2030								902,255,361,277,000.00	1,636,711,187,400	2,871,919,931,900	
R2032 On 31/03/2032 Spot Bond			9.90000	89.77557	9.90000	89.75188		348,349,652,040,000.00	641,247,439,600	936,857,299,600	
Total R2032 SPOT								348,349,652,040,000.00	641,247,439,600	936,857,299,600	
Total For R2032								348,349,652,040,000.00	641,247,439,600	936,857,299,600	
R2035 On 28/02/2035 Spot Bond			10.56000	89.30739	10.56000	89.28242		945,470,019,808,000.00	563,017,994,300	1,524,290,541,100	
Total R2035 SPOT								945,470,019,808,000.00	563,017,994,300	1,524,290,541,100	
Total For R2035								945,470,019,808,000.00	563,017,994,300	1,524,290,541,100	
R2037 On 31/01/2037 Spot Bond			10.76000	85.06286	10.76000	85.03824		786,797,730,416,000.00	258,996,071,600	2,018,412,702,400	
Total R2037 SPOT								786,797,730,416,000.00	258,996,071,600	2,018,412,702,400	
Total For R2037								786,797,730,416,000.00	258,996,071,600	2,018,412,702,400	
R2040 On 31/01/2040 Spot Bond			10.90500	87.07302	10.90500	87.04749		163,527,379,104,000.00	290,098,796,800	1,157,474,454,600	
Total R2040 SPOT								163,527,379,104,000.00	290,098,796,800	1,157,474,454,600	
Total For R2040								163,527,379,104,000.00	290,098,796,800	1,157,474,454,600	
R2044 On 31/01/2044 Spot Bond			10.95500	83.74721	10.95500	83.72255		688,989,944,952,000.00	610,587,854,400	1,064,302,598,000	
Total R2044 SPOT								688,989,944,952,000.00	610,587,854,400	1,064,302,598,000	
Total For R2044								688,989,944,952,000.00	610,587,854,400	1,064,302,598,000	
R2048 On 28/02/2048 Spot Bond			10.86500	83.07313	10.86500	83.04924		427,972,900,185,000.00	2,524,433,769,000	5,279,162,858,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 SPOT									27,972,900,185,000.00	524,433,769,000	279,162,858,500
Total For R2048									27,972,900,185,000.00	524,433,769,000	279,162,858,500
R209 On 31/03/2036 Spot Bond			10.62500	68.09449	10.50000	68.78059			167,635,723,750,000.00	204,012,774,000	956,034,552,800
Total R209 SPOT									167,635,723,750,000.00	204,012,774,000	956,034,552,800
Total For R209									167,635,723,750,000.00	204,012,774,000	956,034,552,800
R210 On 31/03/2028 Spot Bond			2.93000	204.40263	2.86000	205.26232			157,850,454,336,000.00	53,873,875,200	90,212,865,200
Total R210 SPOT									157,850,454,336,000.00	53,873,875,200	90,212,865,200
Total For R210									157,850,454,336,000.00	53,873,875,200	90,212,865,200
R212 On 31/01/2022 Spot Bond			0.62000	171.79751	0.62000	171.77513			14,322,000,000,000.00	23,100,000,000	205,858,620,000
Total R212 SPOT									14,322,000,000,000.00	23,100,000,000	205,858,620,000
Total For R212									14,322,000,000,000.00	23,100,000,000	205,858,620,000
R213 On 28/02/2031 Spot Bond			9.59500	84.83546	9.53000	85.17834			270,430,025,907,000.00	236,626,370,600	791,416,091,300
Total R213 SPOT									270,430,025,907,000.00	236,626,370,600	791,416,091,300
Total For R213									270,430,025,907,000.00	236,626,370,600	791,416,091,300
R214 On 28/02/2041 Spot Bond			10.83500	65.96491	10.83500	65.94599			507,621,898,580,500.00	46,850,198,300	801,812,869,800
Total R214 SPOT									507,621,898,580,500.00	46,850,198,300	801,812,869,800
Total For R214									507,621,898,580,500.00	46,850,198,300	801,812,869,800
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.74023			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.86570			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.36654			0.00	0	217,900,000
Total RDFB11 SPOT									0.00	0	217,900,000
Total For RDFB11									0.00	0	217,900,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.72461			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.28281			0.00	80,000,000	20,000,000
Total RDFB14 SPOT									0.00	80,000,000	20,000,000
Total For RDFB14									0.00	80,000,000	20,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.00896			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.34423				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.88441				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.72948				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.77809				0.00	800,000,000	800,000,000
Total RDFB19 SPOT										0.00	800,000,000	800,000,000
Total For RDFB19										0.00	800,000,000	800,000,000
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.53023				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.55465				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.44823				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.58676				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.30036				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.00930				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.73830				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED121										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.66387				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.81042				0.00	0	65,000,00
Total RED151 SPOT										0.00	0	65,000,00
Total For RED151										0.00	0	65,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.28119				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.97567				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.28281				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.23114				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.21141				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.25051				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.28317				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.01957				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.22291				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.89461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.13165				0.00	400,000,000	200,000,000
Total RES49 SPOT										0.00	400,000,000	200,000,000
Total For RES49										0.00	400,000,000	200,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.03432				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.31500	111.23742	6.31500	111.21843				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.40000	98.13856	11.40000	98.10867				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.92500	111.74135	4.92500	111.72633				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
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	0.00000				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.95500	99.93478	5.95500	99.95108				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.97217				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.76327				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS19 On 23/06/2021 Spot Bond			4.45500	104.38923	4.45500	104.37658				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.99000	117.39557	6.99000	117.37330			838,800,000,000.00		120,000,000	30,000,000
Total SBS20 SPOT									838,800,000,000.00		120,000,000	30,000,000
Total For SBS20									838,800,000,000.00		120,000,000	30,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.22865				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.44000	113.96531	5.44000	113.94842				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.08500	108.18425	7.08500	108.16345				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.51000	114.69470	7.51000	114.67148				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.05000	113.35469	6.05000	113.33633				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.28500	111.48835	6.28500	111.46929				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.57500	109.27662	8.57500	109.25127			771,750,000,000.00		90,000,000	60,000,000
Total SBS39 SPOT									771,750,000,000.00		90,000,000	60,000,000
Total For SBS39									771,750,000,000.00		90,000,000	60,000,000
SBS4 On 16/11/2021 Spot Bond			4.14000	106.28006	4.14000	106.26803				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.74000	112.30255	4.74000	112.28802				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.68500	120.18987	6.68500	120.16803				0.00	0	
Total SBS42 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 SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.66000	121.02791	7.66000	121.00279				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.86000	111.98850	4.86000	111.97364				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.47802				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.51657				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.26500	106.11161	4.26500	106.09924				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.68000	5.68000	5.68000	112.65703				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.61336				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.00743				0.00	0	10,000,000.00
Total SBS53 SPOT										0.00	0	10,000,000.00
Total For SBS53										0.00	0	10,000,000.00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.51295				0.00	20,080,000,000	10,020,000,000
Total SBS55 SPOT										0.00	20,080,000,000	10,020,000,000
Total For SBS55										0.00	20,080,000,000	10,020,000,000
SBS56 On 12/06/2022 Spot Bond			4.53500	108.15639	4.53500	108.14306				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.41621				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.75647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.72146			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.58698			0.00	0	500,000,00
Total SBS62 SPOT									0.00	0	500,000,00
Total For SBS62									0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.58931			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.62590			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.64932			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.84047			0.00	0	400,000,00
Total SBS66 SPOT									0.00	0	400,000,00
Total For SBS66									0.00	0	400,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.46108			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.15085			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.85011			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	318.56110	1.83000	318.50909			36,600,000,000.00	20,000,000	10,000,00
Total SBSI11 SPOT									36,600,000,000.00	20,000,000	10,000,00
Total For SBSI11									36,600,000,000.00	20,000,000	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.17568			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	103.46393				0.00	0	105,700,00
Total SBT101 SPOT										0.00	0	105,700,00
Total For SBT101										0.00	0	105,700,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.14348				0.00	0	250,000,00
Total SBT102 SPOT										0.00	0	250,000,00
Total For SBT102										0.00	0	250,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.77707				0.00	200,000,000	1,110,800,00
Total SBT103 SPOT										0.00	200,000,000	1,110,800,00
Total For SBT103										0.00	200,000,000	1,110,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.01204				0.00	60,000,000	40,000,00
Total SBT104 SPOT										0.00	60,000,000	40,000,00
Total For SBT104										0.00	60,000,000	40,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			6,000,000,000,000.00	0.00	60,000,000	40,000,00
Total SBT105 SPOT									6,000,000,000,000.00	0.00	60,000,000	40,000,00
Total For SBT105									6,000,000,000,000.00	0.00	60,000,000	40,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.30886				0.00	200,000,000	50,000,00
Total SBT201 SPOT										0.00	200,000,000	50,000,00
Total For SBT201										0.00	200,000,000	50,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.05330				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			6.76500	112.69641	6.76500	112.67581				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20198				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	99.47547				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SBT207 On 25/06/2025 Spot Bond					0.00000	105.53630				0.00	160,000,000	70,000,00
Total SBT207 SPOT										0.00	160,000,000	70,000,00
Total For SBT207										0.00	160,000,000	70,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.19262				0.00	0	20,000,00
Total SBT208 SPOT										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 For SBT208										0.00	0	20,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	100.40225				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.17733				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.36210				0.00	0	215,800,00
Total SLI4 SPOT										0.00	0	215,800,00
Total For SLI4										0.00	0	215,800,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.11657				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.07134				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.20950				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.11068				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.16574				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17953				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.08122				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.17952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.34664				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.29751				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.40091				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.21885				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.46500	110.13002	6.46500	110.11088				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.21368				0.00	0	216,100,00
Total SNT04 SPOT										0.00	0	216,100,00
Total For SNT04										0.00	0	216,100,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.90118				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.58906				0.00	0	8,831,70
Total SOLB01 SPOT										0.00	0	8,831,70
Total For SOLB01										0.00	0	8,831,70
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.05107				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.48630				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.91136				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.97248				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.52016				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.66328				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.66425				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.89431				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.30829				0.00	3,800,000,000	3,800,000,000
Total SPG008 SPOT										0.00	3,800,000,000	3,800,000,000
Total For SPG008										0.00	3,800,000,000	3,800,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.28162				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.92682				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.76532				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.77395				0.00	120,000,000	60,000,000
Total SSA07 SPOT										0.00	120,000,000	60,000,000
Total For SSA07										0.00	120,000,000	60,000,000
SSN01 On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	144.52959				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.22000	118.69206	7.22000	118.66893				0.00	0	
Total SSN017 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 SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.02000	88.13202	9.02000	88.11090			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.77754			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.98823			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.22697			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.06500	108.81709	6.06500	108.79932			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.78000	108.53391	4.78000	108.50744			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.81296			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.96651			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.82519			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			2.44000	2.44000	2.44000	313.87838			0.00	0	
Total SSN050 SPOT									0.00	0	
Total For SSN050									0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.02794			0.00	0	
Total SSN054 SPOT									0.00	0	
Total For SSN054									0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.93011			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.28949				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	190.21414				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	147.73223				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN060 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.72829				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN060 On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	104.64687				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	190.68720				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.89349				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.87609				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.83330				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.68602				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.66927				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 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	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.62781				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.23230				0.00	120,000,000	30,000,000
Total SSN078 SPOT										0.00	120,000,000	30,000,000
Total For SSN078										0.00	120,000,000	30,000,000
SSN079 On 31/07/2021 Spot Bond					0.00000	97.74700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN081 On 27/08/2024 Spot Bond					0.00000	100.91557				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.77827				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	99.89903				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	215.74803				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.34882				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	101.25308				0.00	0	
Total SSN093 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 SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.97247				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.75354				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.98825				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.80314				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.77000	91.66218	9.77000	91.63803				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.75419				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.68387				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.69620				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.08500	92.08422	4.08500	190.15511				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.92500	88.34409	4.92500	211.99775				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.10249				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.06990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.97407				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.97407				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.87962				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN110 On 31/03/2024 Spot Bond					0.00000	101.09575				0.00	0	7,500,000.00
Total SSN111 SPOT										0.00	0	7,500,000.00
Total For SSN111										0.00	0	7,500,000.00
SSN111 On 14/07/2021 Spot Bond					0.00000	100.18386				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.81500	105.06030	7.81500	105.03829				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.96810				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.78500	106.96365	3.78500	106.95257				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.76893				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.82612				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.79063				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.47958				0.00	0	1,130,000,00
Total T17A11 SPOT										0.00	0	1,130,000,00
Total For T17A11										0.00	0	1,130,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.50144				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.85359	7.21000	100.82978				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.01644				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.18288				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.66944				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.97506				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.29960				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.18963				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.84221				0.00	101,784,800	101,784,80
Total TFS155 SPOT										0.00	101,784,800	101,784,80
Total For TFS155										0.00	101,784,800	101,784,80
TFS156 On 03/09/2023 Spot Bond					0.00000	101.40958				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.58356				0.00	0	
Total TFS157 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.38040				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.02595				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.03460				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.34806				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.27377				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.65092				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97569				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.16927				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	100.99293				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.78500	107.90071	3.78500	107.88954				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.34775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			3.78500	107.16134	3.78500	107.15025				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.10112				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.15936				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.02664				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.46784				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.48839				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.13304				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.72100				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.39576				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.18439				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.93997				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.27295				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.83981				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.90781				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.86876				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.98945				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.27379				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.33292				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.07283				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.49458				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.03025				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.67991				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.86377				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.40787				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.88118				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.79509				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.55082	8.49000	101.52750				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.92200				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.92378				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.87940				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91846				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.05656	5.76000	101.04070				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.95750				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02137				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.01250				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.09765				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.07459				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.39367				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.54421				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.45567				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.54448				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.57891				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.75486				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.42577				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.58925				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			5.80500	105.48215	5.80500	105.46574			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86500	109.40882	6.86500	109.38876			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.76314			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.40185			0.00	120,000,000	30,000,00
Total TL27 SPOT									0.00	120,000,000	30,000,00
Total For TL27									0.00	120,000,000	30,000,00
TL28 On 24/04/2025 Spot Bond			7.69500	105.47820	7.69500	105.45645			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.69489			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.58143			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.93867			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.13702			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64500	109.28913	6.64500	109.26940		522,218,589,000.00		78,588,200	1,335,510,00
Total TN23 SPOT								522,218,589,000.00		78,588,200	1,335,510,00
Total For TN23								522,218,589,000.00		78,588,200	1,335,510,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.19571	100.00000	22.14605			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.24500	106.26369	8.24500	106.23997		152,984,326,000.00		18,554,800	9,172,105,10
Total TN25 SPOT								152,984,326,000.00		18,554,800	9,172,105,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN25									152,984,326,000.00	18,554,800	9,172,105,10
TN25/R On 19/08/2025 Spot Bond			100.00000	13.83559	100.00000	13.80463			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.01500	103.51458	9.01500	103.48937			125,252,607,000.00	13,893,800	10,876,552,30
Total TN27 SPOT									125,252,607,000.00	13,893,800	10,876,552,30
Total For TN27									125,252,607,000.00	13,893,800	10,876,552,30
TN27/R On 14/11/2027 Spot Bond			100.00000	13.36149	100.00000	13.33159			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.71500	99.30264	10.71500	99.27433			16,286,800,000,000.00	1,520,000,000	1,960,000,00
Total TN30 SPOT									16,286,800,000,000.00	1,520,000,000	1,960,000,00
Total For TN30									16,286,800,000,000.00	1,520,000,000	1,960,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.91751	8.00000	116.89246			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.17500	90.04334	12.17500	90.01427			0.00	0	1,940,000,00
Total TN40 SPOT									0.00	0	1,940,000,00
Total For TN40									0.00	0	1,940,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.57383	10.75000	100.54506			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	99.96078			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.77500	108.87140	5.77500	108.85428			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.04678			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.35607			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.32964			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.21440				0.00	40,000,000	10,000,00
Total TRA4A2 SPOT										0.00	40,000,000	10,000,00
Total For TRA4A2										0.00	40,000,000	10,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22558				0.00	40,000,000	10,000,00
Total TRA4A3 SPOT										0.00	40,000,000	10,000,00
Total For TRA4A3										0.00	40,000,000	10,000,00
TRA4A: On 13/04/2024 Spot Bond			6.06500	108.83385	6.06500	108.81608			242,600,000,000.00	0.00	40,000,000	10,000,00
Total TRA4A4 SPOT									242,600,000,000.00	0.00	40,000,000	10,000,00
Total For TRA4A4									242,600,000,000.00	0.00	40,000,000	10,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.21440				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22558				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.36961	8.62000	100.34648				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.39542				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.12199				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	98.91608				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	98.35429				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP251 On 16/09/2021 Spot Bond					0.00000	98.43102				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.79623				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.70222				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.56207				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.23210				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.70021				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.55911				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.96938				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.95952				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.74599				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.03370				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC362 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 TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.99046				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.86804				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.78625				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	100.67885				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	100.53155				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	100.45684				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	100.16714				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.08932				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00		42,700,000,000	32,000,000,000	
Total TWC371 SPOT								0,000,000,000,000.00		42,700,000,000	32,000,000,000	
Total For TWC371								0,000,000,000,000.00		42,700,000,000	32,000,000,000	
UG26 On 09/03/2026 Spot Bond			9.39500	108.87997	9.39500	108.85281				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.52502				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.58916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.61876			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.74701			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.26963			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.08230			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.93628			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.84971			0.00	648,300,000	648,300,000
Total VKE13 SPOT									0.00	648,300,000	648,300,000
Total For VKE13									0.00	648,300,000	648,300,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.93233			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.00393			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.04322			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.57574			0.00	1,000,000,000	1,000,000,000
Total WHL02 SPOT									0.00	1,000,000,000	1,000,000,000
Total For WHL02									0.00	1,000,000,000	1,000,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.63960			0.00	0	500,000,000
Total WHL03 SPOT									0.00	0	500,000,000
Total For WHL03									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WSP5 On 28/05/2021 Spot Bond			4.49000	104.12854	4.49000	104.11577			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	96.80838	100.00000	96.56329			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.03e+017	323,983,881,600	182,357,699,700
Total for SPOT :									1.03e+017	323,983,881,600	182,357,699,700
Total Futures									1.03e+017	323,983,909,726	182,359,125,400
Total Options									9 509 960.00	5,000	173,910
Grand Total:									1.03e+017	323,983,914,726	182,359,299,300